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Recent loss of sensitivity to summer temperature constrains tree growth synchrony among boreal Eurasian forests

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Abstract

High-latitude terrestrial ecosystems are crucial to the global climate system and its regulation by vegetation. Since productivity of boreal forests is much limited by low summer temperatures, it is expected that trees subjected to warming are progressively decreasing their regional growth coherence in the last decades. In this study, we used a comprehensive network of indexed ring-width records to assess 20th-century spatiotemporal patterns of climatic sensitivity of forest growth around the Urals mountain range above 60°N (*ca.* 750,000 km²). This area offers an excellent opportunity to test for warming effects as most north Eurasian conifers (including *Larix*, *Picea* and *Pinus* species) are found along a north-to-south temperature gradient across contrasting soil hydrothermal regimes (permafrost and permafrost-free). We observed positive associations between indexed ring-width and summer temperature over the past century, decreasing southwards. However, weaker (permafrost) or non-significant (permafrost-free) relationships were consistently found at the local and regional scales after 1960. A cointegration analysis indicated that tree-growth release from cold limitation significantly reduced the degree and spatial extent of synchronous growth at short- (annual) and long-term (decadal) scales, most likely by exposing forests to endogenous (local) factors (e.g., competition, soil properties, nutrient availability) and species-specific reactions. Whereas the loss of temperature sensitivity progressively reduced non-permafrost synchrony by 50% over the whole 20th century, permafrost forests decreased their synchrony only after the 1960s, by 20%. Radial growth was enhanced in permafrost sites, as suggested by increasing basal area increment. Our results unequivocally link a substantial decrease in temporal coherence of forest productivity in boreal ecosystems to a growth release from cold limitation that is concurrent with regional warming trends. This emerging pattern points to increasing dependence on local drivers of the carbon balance and the role as carbon sinks of forests in the northern Ural region.

Highlights

- Regional growth coherence was quantified in a tree-ring network around the Urals
- 20th-century positive growth-temperature relations were found decreasing southwards
- Weaker or non-significant relationships were consistently found after 1960
- Warming diminished the degree and spatial extent of synchronous growth
- Non-permafrost and permafrost forest growth synchrony was reduced by 50% and 20%

Keywords: climate warming, cointegration, conifer species, network coherence, permafrost, tree rings

Abbreviations

\hat{a}_C – spatial synchrony

BAI – Basal Area Increment

EPS – Expressed Population Signal

R_{bar} – Mean inter-series correlation

TRW_i – indexed Tree-Ring Width

1. Introduction

Estimation of tree growth dynamics and its attribution to climate factors across broad scales is highly pertinent for the forecasting of the global ecological impacts of climate change. In boreal forests, summer temperature exerts a positive effect on tree growth increasing northwards that is concurrent with a decrease in sensitivity to precipitation (Vaganov et al., 1999; Kirilyanov et al., 2003; Knorre et al., 2006; Agafonov and Gurskaya, 2013). However, the evidence of a contemporary uncoupling between tree-ring records and temperature in northern latitudes has raised concerns regarding the applicability of dendrochronological approaches to interpret long-term changes in forest productivity and performance (Jacoby and D'Arrigo, 1995; Briffa et al., 1998; Vaganov et al., 1999; Girardin et al., 2016; Allen et al., 2018). The physiographic boundary between Europe and Asia seems not to have been spared from the weakening of the association between radial growth and temperature observed in cold-limited ecosystems (Briffa et al., 1998; Jacoby et al., 2000) (but see Esper et al., 2010) despite the presence of a permafrost layer exacerbating tree productivity's dependence on air temperature above 65°N (Nikolaev et al., 2009).

Regionally correlated climatic forces often synchronize growth among disjunct forests (e.g., climatic teleconnections or spatial synchrony) (Trouet et al., 2012; St. George, 2014; Shestakova et al., 2016, 2018). However, as recently underlined by Allen et al. (2018), much greater emphasis has traditionally been placed on ascertaining the relationship between tree rings and climate for stability at a local rather than broader (regional) scales (as is also the case with boreal forests) (but see e.g., Girardin et al., 2016; Anchukaitis et al., 2017; Ols et al., 2018a, 2018b). Assuming that forest productivity is mainly limited by temperature in high-latitude ecosystems, it is reasonable to expect that trees subjected to warming will progressively decrease their regional growth coherence (Ponocná et al., 2018). This effect should be accompanied by a weakening in tree-growth sensitivity to summer temperature at

an interannual scale, which would suggest an increasing role of endogenous (local and taxonomic) imprints on forest carbon dynamics. Yet analysis of tree-ring networks has shown that forest responses to climate warming greatly vary across the boreal biome (Hellmann et al., 2016; Lloyd et al., 2011). For example, shifts in temperature sensitivity associated with warmer springs (related to e.g., an earlier dormancy breaking) or increased temperature variability (related to e.g., a larger impact of climate extremes) may overcome this pattern by enhancing regional growth synchrony, as observed for Central Siberia at the turn of this century (Shestakova et al., 2016). Indeed, understanding long-term synchrony patterns of tree growth becomes highly pertinent to identifying broad-scale emerging threats on forests and threshold tree responses to climate change (Shestakova et al., 2018).

In this study, we analyze 20th-century changes (temporal instability) in climate-growth associations for a comprehensive tree-ring network surrounding the Arctic, Sub-Arctic and Northern Ural Mountains, and comprising most conifers found in Northern Eurasia. We attempt to relate potential shifts in these associations to changes in the temporal coherence of ring-width records in the high-frequency domain (spatial synchrony). We hypothesized that a decrease in strength of the summer temperature signal in tree-ring chronologies should be paralleled by a regional decrease in spatial synchrony across species and hydrothermal regimes (i.e., permafrost and non-permafrost landscapes), perhaps accompanied by an increase in tree productivity (i.e., release from cold limitation). The tree-ring data were partly gathered from the International Tree-Ring Database (ITRDB; Grissino-Mayer and Fritts, 1997) and are comprised of chronologies that consistently cover most of the last century (up to the 1990s). By using updated chronologies (up to 2013) from the eastern side of the Urals, we also evaluated the most recent influence of climate warming on growth dynamics for the area dating back to the early 20th century.

In order to disentangle the relevance of long- and short-term changes in cold-limited growth on the geographical patterns of synchrony in the tree-ring network, we applied a cointegration test of time series analysis (Engle and Granger, 1987). This widespread technique in longitudinal studies enabled us to explicitly integrate stochastic (i.e., non-stationary) trends quantifying the extent of spatial synchrony and temperature-limited tree growth over the 20th century. Cointegration states that if these time series have a functionally dependent relationship, the stochastic trend present in one of the series will be also present in the other (Murray, 1994). The concept of integration guards against the spurious regression problem that arises when linking unrelated stationary variables. Therefore, the main objective of this study was to attain an understanding of the causal relationship between summer temperature – as the main climate driver of tree performance in northern latitudes – and the magnitude of spatial growth coherence among boreal forests at a subcontinental scale. In particular, we aimed to provide inferences regarding the causality of long-term synchrony patterns in radial growth in relation to unstable tree responses to summer temperature. In this way, long-run versus short-run impacts of climate warming were scrutinized for a non-conventional response variable such as spatial synchrony of broad biological relevance to understanding terrestrial ecosystem functioning.

2. Materials and methods

2.1. Study area

The study area comprises both sides of the Arctic, Sub-Arctic and Northern Ural Mountains (East Russian Platform and Western Siberia; 60–68°N, 56–68°E) (Fig. 1). It covers an approximate area of 750,000 km², about half of which is underlain by continuous or discontinuous permafrost extending north and north-east (Fig. 1). The landscape is dominated by low altitude plains separated by the relatively narrow Ural mountain range (up to

approximately 150 km wide) following a north-east to south-west direction. Amongst these lowlands, the eastern Western Siberian plain is the most bogged region of the world; in some parts, up to 70–80% is covered by mires (Kirpotin et al., 2009). Forest covers about 36% of this region (Sedykh, 1996).

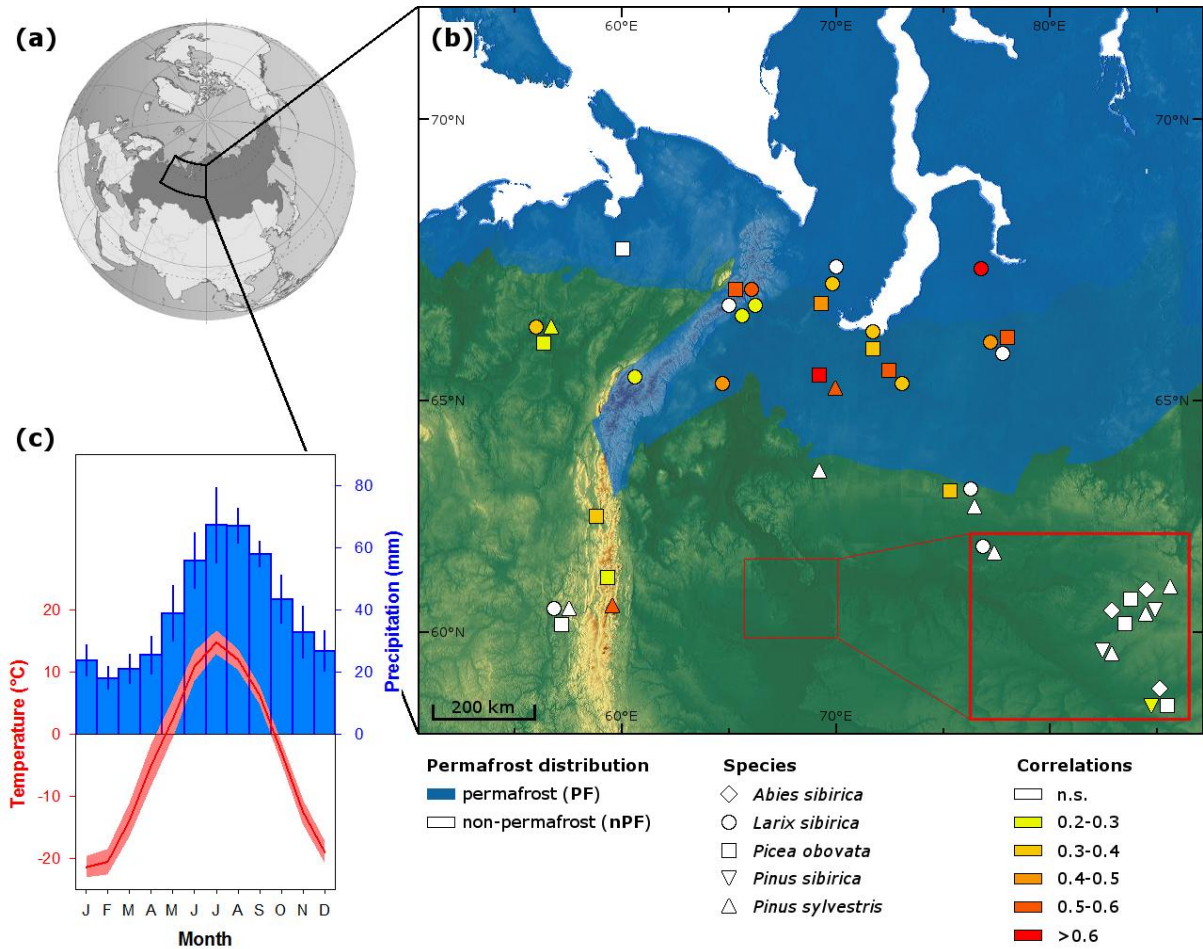


Figure 1 (online colour only) (2 column fitting)

Figure 1. Geographical distribution and climatic characteristics of the sampling sites in boreal transcontinental Russia (>60°N). (a) Location of the study area. (b) Distribution of sampling sites. Blue shadow on the background map highlights the area with >50% permafrost extension derived from Brown et al. (2002). Species symbols are as follows: circle, *Larix sibirica*; square, *Picea obovata*; triangle, *Pinus sylvestris*; triangle down, *Pinus sibirica*; diamond, *Abies sibirica*. The symbol colour depicts the strength of the growth–

climate associations based on bootstrapped correlations between summer (June–July) temperature and indexed tree-ring chronologies (TRW_i) for the period 1911–1990. The climate data are obtained from high-resolution ($0.5^\circ \times 0.5^\circ$) CRU TS4.01 dataset (Harris et al., 2014) at a site level. Non-significant correlations ($P > 0.05$) are shown with white symbols. (c) Climate diagram corresponding to the study area. The primary y-axis indicates monthly mean temperature (lines), and the secondary y-axis monthly precipitation (bars). Average monthly values of climate factors are estimated based on the CRU data from each site for the period 1911–2013. The standard errors of the estimates are shown as shaded area (temperature) and error bars (precipitation).

The climate is continental with a prolonged cold season, large intra-annual temperature fluctuations and moderate precipitation (Fig. 1). The mean annual temperature for the area is -3.8°C , with January being the coldest (-21.2°C) and July the warmest month ($+15.0^\circ\text{C}$) (reference period: 1911 to 2013, CRU TS 4.01 dataset; Harris et al., 2014). However, the areas west of the Urals are $1\text{--}2^\circ\text{C}$ warmer in winter than the eastern floodplains of Western Siberia because the latter are chilled by Siberian air masses whereas the former are warmed by Atlantic winds. This implies that the boundary between permafrost (PF) and non-permafrost (nPF) zones occurs from northwest to southeast at $\sim 65^\circ\text{N}$ (Fig. 1). The transition to above-zero mean daily temperatures occurs progressively during the second half of May northwardly and to below-zero temperatures from late September through early October southwardly. The snow cover is formed in October and lies for about seven months. The mean annual precipitation is 490 mm, with about 60% occurring during the warm period (May–September) as rain events.

Three main vegetation types (forest tundra, northern taiga and middle taiga) are found following the north-to-south temperature gradient, with conifers the dominant species

(Tchebakova et al., 1994). *Larix sibirica* (Siberian larch) is the northernmost conifer, which dominates in the forest tundra zones of continuous permafrost with an admixture of *Picea obovata* (Siberian spruce). The northern taiga, mainly underlain by discontinuous permafrost, is co-dominated by larch-spruce forest, while the non-permafrost middle taiga is dominated by *Pinus sibirica* (Siberian pine), *P. obovata* and, to a lesser extent, by *L. sibirica*. *Pinus sylvestris* (Scots pine) and *Abies sibirica* (Siberian fir) are sparse and can be found mainly in the southern part of the study area, at their northernmost distribution limit. Out of the eight conifers that are found across the vast territory of Siberia, only three, which belong to the *Larix* genus, are not included in this work: *L. cajanderii*, *L. gmelinii* and *L. sukaczewi*. The study sites, representative of most forests in the region, range in elevation from 20 to 400 m a.s.l., except for two sites located at 670 and 720 m a.s.l.

2.2. Ring-width network and data processing

Fieldwork was conducted in the area of Khanty-Mansiysk (Khanty–Mansi Autonomous Okrug, Russia; hereafter K-M) in July 2014. This middle-taiga region has scarcely been surveyed for dendrochronological studies (Blanchet et al., 2017). The five conifer species were sampled at seven sites according to the presence of each species and separated by a maximum of *ca.* 200 km, resulting in a total of 14 site-species combinations: *A. sibirica* (three sites), *L. sibirica* (one site), *P. obovata* (three sites), *P. sibirica* (three sites) and *P. sylvestris* (four sites) (Fig. 1, Table A.1). 10 to 20 mature, dominant and healthy trees growing on mineral soils (Podzols) were randomly selected per site and species. Trees growing on peat soils (Histosols) were purposely not sampled to avoid the added variability in reactions to climate posed by trees growing on these soils (Blanchet et al., 2017). We targeted undisturbed forests with no visible human (e.g. logging) or natural disturbances (e.g. fire scars, pests). Two cores from the opposite cross-slope sides of the trunk were extracted at

breast height with a 5-mm-diameter increment borer. Samples were oven-dried at 60°C for 48 h and sanded with sandpapers of progressively finer grain until tree rings were clearly visible. Tree rings were visually cross-dated and measured using high-resolution images produced on a flat-bed scanner coupled with WinDendroTM software (Regent Instruments, 2012). Cross-dating was verified with the COFECHA program (Holmes, 1983).

The abovementioned dataset was complemented with annually resolved long-term tree-ring width (TRW) records available from the International Tree-Ring Data Bank (ITRDB; Grissino-Mayer and Fritts, 1997) (Fig. 1). These included *L. sibirica*, *P. obovata* and *P. sylvestris* growing on Gelic Gleysols at permafrost sites, and on Podzols (in lowlands) or Podzoluvisols (in the Urals mountain range) at non-permafrost sites. Altogether, they allowed us to undertake a comprehensive dendrochronological characterization of the lowlands flanking the Ural Mountains above 60°N. A total of 48 site chronologies comprising 14 newly developed chronologies and 34 ITRDB chronologies were used, amounting to 746 trees (Fig. 1, Table A.1). The resulting TRW network contained records from *A. sibirica* (three sites), *Pinus* spp. (13 sites, including three sites of *P. sibirica* and 10 sites of *P. sylvestris*), *P. obovata* (15 sites) and *L. sibirica* (17 sites).

Our analysis mainly focused on high-frequency (i.e., interannual) variability that was potentially related to climate (Cook and Kairiukstis, 1990), disregarding low-frequency (i.e., interdecadal) trends in tree growth at this stage. To this end, the individual series were first standardized using the Friedman supersmoother spline with variable span tweeter sensitivity $\alpha = 5$ (Friedman, 1984). This procedure minimizes the effect of biological trends (e.g., tree age) and disturbances (e.g., fire scars) on radial growth. Standardization converted ring-width measurements into dimensionless indices with a mean value of 1 and constant variance. Next, autoregressive models were applied to remove the first-order temporal autocorrelation in the detrended series and produce residual or pre-whitened indices. Finally, a biweight robust

mean was computed to provide indexed tree-ring width chronologies (TRW_i) for each site-species combination. These procedures were conducted using ARSTAN v. 44h2 (Cook and Krusic, 2005). The reliability of ring-width chronologies for capturing the hypothetical population signal was checked against the expressed population signal (*EPS*) criterion with a threshold value of 0.85 (Wigley et al., 1984). Inter-series correlation ($Rbar$) statistics were used to estimate the internal chronology coherence (Wigley et al., 1984).

2.3. Analysis of spatial variability of tree growth

The temporal coherence of TRW_i among chronologies was analyzed in order to determine how far common growth patterns extended over the entire region. The study period was most of the 20th century (1911–1990), as most chronologies had *EPS* over 0.85 from 1911 onwards (except for one *A. sibirica* and three *P. sylvestris* chronologies), and the majority of ITRDB chronologies ended during the 1990s (Table A.1). Simple correlation coefficients (r) between pairs of chronologies were plotted on the geographic distance between sites, and a Mantel test (Fortin and Gurevitch, 1993) was used to determine the significance of these relationships. Two contrasting spatial patterns of synchronous growth were detected, which approximately matched the presence or absence of permafrost (continuous or discontinuous) in the landscape. These patterns were therefore characterized for each landscape type and modified correlograms were used to aid interpretation of the relationship between synchrony and distance between sampling locations (Koenig and Knops, 1998). In order to achieve this end, the statistical significance of pairwise correlations was calculated within classes located 250 km apart.

Spatial synchrony patterns were further explored through linear mixed-effects models as described in Shestakova et al. (2014, 2018) and Alday et al. (2018). For this purpose, chronologies were grouped *a priori* into potentially (ecologically or ecophysiologicaly)

homogeneous subsets according to membership to either a particular landscape type (i.e., permafrost [PF] or non-permafrost [nPF]; $\sim 65^\circ\text{N}$ boundary) or genus (i.e., *Larix*, *Picea* or *Pinus*). A number of variance-covariance (VCOV) models accommodating between- and within-group variability were used to characterize the pattern of covariation among the previously-defined groups, which were compared using standard criteria for model selection (Akaike and Bayesian information criteria) (Burnham and Anderson, 2002). The VCOV models tested were broad evaluation (null model ignoring groups), narrow evaluation (lack of common signal between groups) and unstructured (full model with different (co)variances and correlations). Subsequently, estimates of spatial synchrony (or mean inter-chronology correlation, \hat{a}_C) were derived using the best VCOV model for chronologies belonging to either the same landscape (genus) or different landscapes (genera) (Shestakova et al., 2018). Values of \hat{a}_C close to 1 indicate near-perfect synchrony among chronologies, while values close to or below 0 denote spatial asynchrony.

VCOV structures were first tested over the whole period (1911–1990). Based on this output, the evolution of changes in \hat{a}_C was then studied for successive 30-year segments, lagged by one year. This was done to characterize shifts in common TRW_i variability over time potentially related to instability in the relationship between tree growth and summer temperature at the high-frequency domain (see subsection 2.7). In addition, we evaluated the common signal strength and its temporal stability among the more recent K-M chronologies (1911–2013 period). Significant trends in the evolution of the metric over time were determined using the non-parametric Kendall τ rank correlation coefficient. We also tested for trend break points (i.e., the points where regression coefficients change) to determine structural changes in a linear regression setup. For this analysis, the minimum segment length was set to 25 years. In case a trend break point was detected, the τ rank correlation was

calculated over the period after the break point (i.e., corresponding to the most recent trend).
Break points were often found corresponding to the year 1959 (see Results section).

2.4. Development of master chronologies

We derived aggregated (master) chronologies of radial growth summarizing TRW_i patterns shared by groups of chronologies according to the aforementioned classification strategies, that is, (i) landscape-based (PF, nPF) and (ii) taxonomic-based (*Larix*, *Picea*, *Pinus*). For this purpose, we used best linear unbiased prediction (BLUP) of year effects based on best fitting VCOV models. BLUP maximizes the correlation between true and predicted values associated with the random (year) effect for the combined analysis of multiple chronologies. The predictors provide relative ring-width indices with a zero-mean (Shestakova et al., 2016). BLUPs were estimated for the period 1911–1990 at both landscape and genus level. We also developed a master chronology for the period 1911–2013 that exclusively involved the set of most recent K-M chronologies. The resulting aggregated (master) chronologies were subsequently used as inputs for climate analyses.

2.5. Climate analyses

Long-term series of monthly climate variables (temperature and precipitation) were obtained from the nearest grid point to each sampling site of the high-resolution gridded climate dataset (Climatic Research Unit, CRU TS 4.01; Harris et al., 2014). Bootstrapped correlations between TRW_i chronologies and climate from the previous June to September of the year of tree-ring formation were calculated to assess climate drivers of tree growth. This analysis was performed over the period 1911–1990. The quality of the climate data before 1950 was evaluated by assessing the number of instrumental records contributing to each CRU cell ($0.5^\circ \times 0.5^\circ$ grid) over the region at any time step. There were up to eight stations

used to produce a climate series for a particular CRU grid cell (Harris et al., 2014). Of the total number of stations available across the study region, 50% covered the entire period used for the climate analysis (i.e., starting from 1911), and >85% of the stations were incorporated to the analysis during the first two decades (1912–1927 period).

2.6. Evaluation of temporal instability in growth-climate associations

We refer to temporal instability as a disagreement at the high-frequency (i.e., interannual) domain between TRW_i and summer (June–July) temperature for a sufficiently long period of time (i.e., 2–3 decades). Two approaches were used to check for temporal instability. The first approach explored tree responses to June–July temperature independently for the periods 1911–1959 (pre-break point in synchrony trends) and 1960–1990 (post-break point) using either site chronologies or aggregated (master) chronologies. In this last case, CRU-based averaged June–July temperatures were obtained over each landscape type or genus distribution covered by the network of chronologies in order to produce annually resolved regional climate series. These series were then used to investigate whether growth responsiveness to summer temperature changed between consecutive sub-periods. This procedure used either ‘raw’ or residual climatic series. The former refers to the monthly climate data ‘as it is’, whereas the latter originated having removed the linear trend (if present) and first-order autocorrelation. The second approach calculated running correlations between radial growth and June–July temperature for successive 30-year windows and for each landscape type or genus using the corresponding aggregated (master) chronologies. Significant trends in the evolution of the metric over time were determined using Kendall τ rank correlation coefficient.

2.7. Cointegration analysis: Linking spatial synchrony to unstable temperature responses

Changes in the temporal coherence of indexed ring-width records were examined in relation to shifts in temperature-growth associations. To this end, synchrony (\hat{a}_C) estimates and r -values quantifying the relationship between June–July temperature and growth were jointly analyzed at landscape type or genus level for successive 30-year segments. We used a cointegration method, which is widely applied in the analysis of economic time series (Engle and Granger, 1987), but seldom in ecology (Brown et al., 2011; but see D’Arrigo et al., 2004). Briefly, two time series that are integrated of order 1, or $I(1)$ for short, are said to be co-integrated if a linear combination of them exists that is stationary, or $I(0)$. If two time-related processes co-integrate, they can be considered together as they form equilibrium relationships.

Following the Engle–Granger two-step method, let us define \hat{a}_{Ct} and r_t as the running statistics, lagged by one year, of \hat{a}_C and r as outlined above. In a univariate context, \hat{a}_{Ct} (or r_t) is $I(1)$ if its first difference $\Delta\hat{a}_{Ct}$ (Δr_t) is $I(0)$. If both series are non-stationary and cointegrated, by regressing \hat{a}_{Ct} on r_t we may legitimately obtain a linear combination $I(0)$ (or ‘cointegrating regression model’ of the form $\hat{a}_{Ct} = a + br_t + R_t$) that, if present, represents the long-run equilibrating relationship between \hat{a}_C and the extent of growth limitation by summer temperature (r). This cointegration relationship is unique as there are only two processes involved in the analysis (Engle and Granger, 1987). Following our main hypothesis, the results from the cointegrating regression model were used to derive a long-run marginal tendency (or slope coefficient b) of synchrony to decrease owing to a warming-induced relaxation of cold-limited growth.

Alternatively, an ‘error correction model’ can be obtained that permits quantification of the short-term dependence of spatial synchrony on temperature-limited growth (Engle and Granger, 1987). This model can be expressed as:

$$\Delta \hat{a}_{Ct} = \alpha_1 + \alpha_2 \Delta r_t + \alpha_3 R_{t-1} + u_t \quad (1)$$

where R_{t-1} refers to the least squares residuals series (lagged one year) from the ‘cointegrating regression model’ above and u_t is a residual term. The coefficient α_2 quantifies the short-run dynamics of the relationship between \hat{a}_{Ct} and r_t . In turn, the coefficient α_3 is expected to be negative and significant if synchrony and cold-limited growth co-integrate. Extended details regarding cointegration methods can be found in Kirchgässner and Wolters (2007).

In practical terms, the approach involved three steps:

- (i) Test the series unit root, $I(1)$, for \hat{a}_{Ct} and r_t independently by applying the augmented Dickey-Fuller (ADF) test and allowing for either the presence of *drift* or *drift + trend* in the time series. Two statistics were obtained: the ADF τ statistic (D-F's τ) and the normalized bias ρ statistic. Both test the null hypothesis $I = 1$. If H_0 (there is unit root) could not be rejected, then we proceeded with the next step.
- (ii) Check whether R_t is stationary $I(0)$ with D-F's τ and, if affirmative, then \hat{a}_{Ct} and r_t are co-integrated (Engle-Granger co-integration test; Engle and Granger, 1987).
- (iii) Obtain the cointegrating regression model (for long-run equilibrium) and the error correction model (for short-term dynamics) as defined above through ordinary least squares regression.

This procedure was independently applied to each landscape type (PF, nPF) and genus (*Larix*, *Picea*, *Pinus*), and also to K-M chronologies containing updated ring-width records. It was also evaluated over the period 1960–1990 for PF because a break point in \hat{a}_{Ct} values was detected in 1959, implying a change in synchrony trend. A flowchart of the different steps followed to implement the cointegration analysis is presented in Figure A.1.

2.8. Long-term changes in basal area increment

We also explored low-frequency trends in radial growth to investigate 20th-century shifts in forest productivity. For each site-species combination, raw (absolute) tree-ring width measurements were transformed to basal area increment (BAI, cm² year⁻¹). BAI represents an accurate indicator of tree vigor and absolute growth over time because it accounts for the variation caused by adding volume to a circular stem (Biondi and Qeadan, 2008). It relies upon the assumption of near-perfect circular and centered trunk sections. BAI was calculated from the set of cross-dated tree-ring width series according to:

$$BAI = \pi(R_t^2 - R_{t-1}^2), \quad (2)$$

where R is the radius of the tree and t is the year of tree-ring formation. Finally, we calculated biweight means of yearly BAI values for each site-species combination.

To check for age-independent absolute growth trends, BAI data were subjected to a linear mixed-effects model for old-growth trees (>200 years) exclusively (481 out of 746 trees). This approach minimizes the transitory dynamics associated with stand development and succession. The following effects were included in the model: *group* (using either landscape or genus classification), *period* (pre-break point [1911–1959], post-break point [1960–1990]), *chronology* nested to *group*, *year* nested to *period*, and the interaction between *group* and *period*. The terms *group* and *period* and its interaction were introduced as fixed effects, and *chronology* and *year* as random effects. BAI data were log-transformed prior to analysis in order to meet the assumption of homogeneity of residual variances.

The MIXED procedure of SAS/STAT software (ver. 9.4, SAS Inc., Cary, NC, USA) was used for the investigation of BAI records, and the R package ‘DendroSync’ ver. 0.1.0 (R Foundation for Statistical Computing, Vienna, Austria) (Alday et al., 2018) was used for the analysis of synchrony. In both cases, the restricted maximum likelihood (REML) algorithm was used to estimate model parameters. The non-centered correlogram function (correlog.nc)

implemented in the R package ‘ncf’ ver. 1.1-5 was used to carry out spatial autocorrelation analysis. The R package ‘strucchange’ ver. 1.5-1 (Zeileis et al., 2002) was used to determine the trend break points in synchrony. The temporal relationships with climate were assessed using ‘treeclim’ ver. 2.0.0 in R software (Zang and Biondi, 2015). Simple correlations were considered significant at $P < 0.05$. Finally, the cointegration analysis was performed using the ARIMA, REG and VARMAX procedures of SAS/STAT.

3. Results

3.1. Regional climate

Landscape types differed in climate for the period 1911–2013. Non-permafrost forests (nPF) were warmer and wetter compared to forests growing over permafrost (PF) (mean annual temperature = -2.1°C vs. -5.5°C ; annual precipitation = 542 mm vs. 434 mm). These differences were especially marked for spring (March–May) and summer (June–August) temperature (diff. = $+5.3^{\circ}\text{C}$ and $+3.3^{\circ}\text{C}$ respectively) and summer precipitation (diff. = +45 mm). Despite the regional differences, mean annual temperature increased at a similar rate of $\sim 0.01^{\circ}\text{C year}^{-1}$ in both landscapes (Fig. A.2a). The warming trend was evident in spring (March, May) and summer (June–July) months. In particular, we found an increase in June–July temperature for the whole 1911–2013 period ($b = 0.01^{\circ}\text{C year}^{-1}$), which accelerated from 1950 irrespective of landscape type ($b = 0.02^{\circ}\text{C year}^{-1}$) (Fig. A.2c). In addition, the climate became wetter in both landscapes over the period 1911–2013; however, these changes were more pronounced in PF sites ($b = 1.00 \text{ mm year}^{-1}$ vs. $b = 0.07 \text{ mm year}^{-1}$ for nPF) (Fig. A.2b). The increase in precipitation was particularly evident during the cold season and spanned from November to January in nPF ($b = 0.24 \text{ mm year}^{-1}$) and from October to April in PF ($b = 0.93 \text{ mm year}^{-1}$) (Fig. A.2d).

3.2. Site-level tree growth

Ring-width chronologies with $EPS > 0.85$ covered the period of 1911–1990, with the exception of four stands sampled in 2014 (Table A.1). The $Rbar$ statistics ranged from 0.28 (*A. sibirica* ‘ABSI3’ in nPF) to 0.76 (*L. sibirica* ‘LASI12’ in PF). We observed a progressive external forcing on growth increasing northwards ($r = 0.62$, $P < 0.001$, for the correlation between $Rbar$ and latitude), and consistent differences between PF and nPF ($Rbar = 0.54 \pm 0.12$ vs. 0.41 ± 0.08 respectively; mean \pm SE). The distribution of mean ring-width values across the network was also (negatively) related to latitude ($r = -0.72$, $P < 0.001$). Accordingly, site mean radial growth was positively related to summer (June–July) temperature ($r = 0.77$, $P < 0.001$). For old-growth trees, BAI increased in PF sites by 15% in the period 1960–1990 compared with the preceding period. BAI also increased by 31% between the two periods in the case of *Larix*. Conversely, significant changes in BAI were observed neither in nPF sites nor for *Picea* species, whereas BAI decreased by 13% for *Pinus* species (Table A.2).

The common growth signal between pairs of chronologies decreased significantly with distance (Fig. 2). However, two distinct spatial patterns were contingent on landscape type. A close relationship between common growth signal and distance was found in PF, where a linear decreasing trend was observed (Fig. 2a). Conversely, a looser exponential decay of common signal with distance was found in nPF (Fig. 2b). The analysis of spatial autocorrelation confirmed that the common signal declined linearly with distance and extended up to 1,000 km in PF (i.e., the approximate maximum site distance in this study) (Fig. 2c). In contrast, a significant spatial autocorrelation was observed only up to 500 km for nPF, with a considerably lower mean correlation for each distance class compared with PF (Fig. 2d).

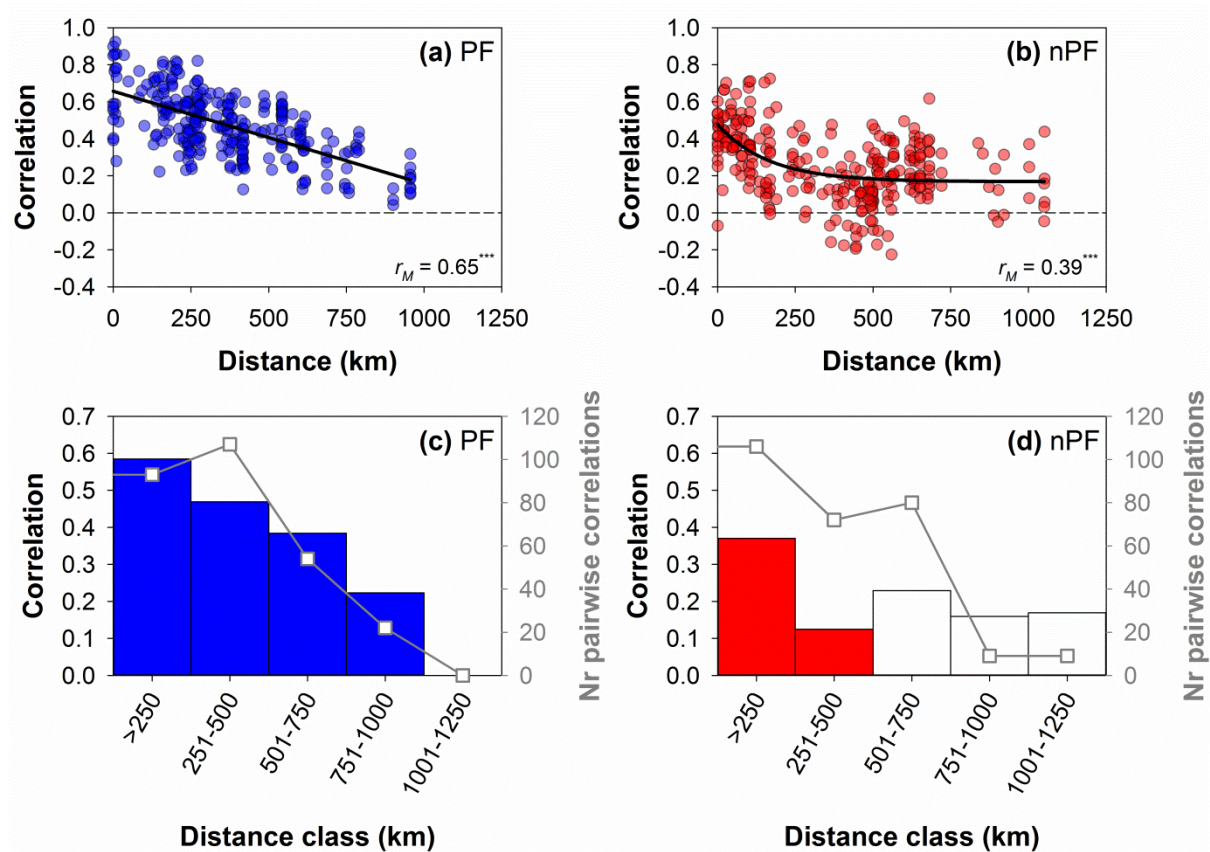


Figure 2 (online colour only) (2 column fitting)

Figure 2. Spatial patterns of indexed tree-ring chronologies (TRW_i) across boreal transcontinental Russia (>60°N) for the period 1911–1990. (a,b) Pairwise correlations of site-level TRW_i as a function of geographical distance across landscape types. The patterns are summarized using a linear function (a; permafrost sites, PF) or a negative exponential function (b; non-permafrost sites, nPF). Asterisks after the correlation coefficient (r_M) indicate level of significance based on a Mantel test ($^{***}P < 0.001$). (c,d) Spatial structure of TRW_i across landscape types. The spatial autocorrelation in the tree-ring network was characterized for five consecutive distance classes (listed on the x-axis). Mean r -values and their statistical significance (P) within each distance class were estimated from 1,000 randomizations. Filled bars depict significant correlation coefficients ($P < 0.05$). Grey lines represent the number of pairwise correlations in each distance class.

3.3. Regional synchrony

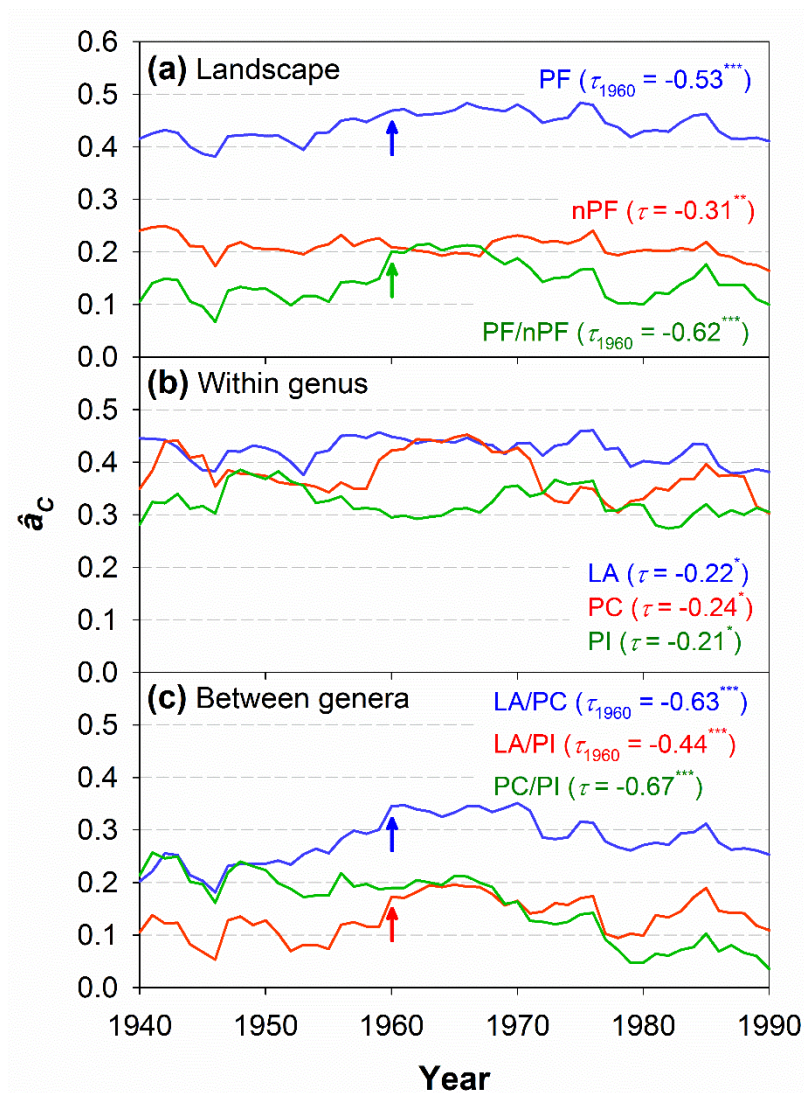
The degree of synchronous growth was examined at the group level for each grouping strategy (landscape- and genus-based). In both cases, synchrony was estimated based on an unstructured VCOV model (full model with different (co)variances and correlations), which consistently provided the best goodness-of-fit statistics. For landscape-based grouping, spatial synchrony was twofold higher at PF ($\hat{a}_C = 0.44 \pm 0.04$; mean \pm SE) compared with nPF ($\hat{a}_C = 0.22 \pm 0.03$). This difference was unrelated to changes in mean distance between pairs of chronologies across landscapes: 369 ± 14 km for PF (range = 0–956 km) and 380 ± 16 km for nPF (range = 0–1,051 km). Synchrony between chronologies belonging to different landscapes was substantially lower ($\hat{a}_C = 0.14 \pm 0.04$) than that observed within landscapes.

For genus-based grouping, the highest synchrony was observed among *Larix* chronologies ($\hat{a}_C = 0.44 \pm 0.04$), followed by *Picea* ($\hat{a}_C = 0.37 \pm 0.04$) and *Pinus* ($\hat{a}_C = 0.30 \pm 0.04$). These results were essentially independent of the mean site distance for each genus (*Larix*: 488 ± 26 km [range = 0–1,234 km]; *Picea*: 567 ± 25 km [range = 0–1,201 km]; and *Pinus*: 493 ± 36 km [range = 0–1,051 km]). At the between-genus level, synchrony was relatively high for *Larix/Picea* ($\hat{a}_C = 0.28 \pm 0.04$), but substantially weaker for other combinations (0.15 ± 0.04 for *Picea/Pinus* and 0.13 ± 0.04 for *Larix/Pinus*).

3.4. Temporal changes in regional synchrony

Synchrony decreased during the period 1911–1990 in nPF, but no overall trend was observed in PF or between landscapes (Fig. 3a). However, break points in trends were detected in the two latter cases in 1959, the year after which \hat{a}_C records started to decline. For genus-based grouping, we also found a general decrease in synchrony (Fig. 3b). At the between-genus level, \hat{a}_C between *Picea/Pinus* also diminished over time. In spite of a slightly increasing trend in synchrony detected between *Larix* and either *Picea* or *Pinus* over the

whole period, the recent decades were characterized by a significant decrease in \hat{a}_C (i.e., after 1959) (Fig. 3c). In line with the synchrony reduction observed in nPF, we also found a steady \hat{a}_C decrease in K-M over the period 1911–2013 (Fig. A.3a). On the other hand, there were distinct trajectories in \hat{a}_C at the genus level in K-M, with *Abies* showing a decreasing trend, *Picea* an increasing trend, and *Pinus* showing no change (Fig. A.3b). All pairwise combinations among genera showed a robust \hat{a}_C decrease over time (Fig. A.3c).



490

491 **Figure 3 (online colour only) (1 column fitting)**

492 **Figure 3.** Temporal changes in spatial synchrony (\hat{a}_C) at landscape (a) and genus levels (b, c)
 493 for the period 1911–1990. Changes in \hat{a}_C were characterised for successive 30-year segments
 494 lagged by one year. Significant trends over time are depicted as Kendall's τ corresponding to

the whole period or to the period after a breakpoint occurred (indicated with a vertical arrow if present). Asterisks after the τ values indicate level of significance: * $P < 0.05$; ** $P < 0.01$; *** $P < 0.001$. Abbreviations: PF, permafrost; nPF, non-permafrost; LA, *Larix sibirica*; PC, *Picea*; PI, *Pinus*.

3.5. Climate drivers of tree growth

Site-level relationships between TRW_i and climate displayed a strong spatial pattern, revealing distinct growth responses between landscapes (Figs. 1 and A.4). As expected, TRW_i was consistently enhanced by current summer (June–July) temperature in PF (i.e., cold-limited growth), with moderate to strong temperature–growth relationships (in most cases $\sim 0.3 < r < 0.6$). In contrast, TRW_i contained miscellaneous climate signals in nPF, positively (but mildly) responding to either summer temperature or precipitation depending on the site (typically $r < 0.3$). As a result, the strength of growth sensitivity to June–July temperature was latitudinally structured increasing northwards ($r^2 = 0.40$, F -value after autocorrelation correction = 7.63, $P = 0.008$), as mean summer temperature decreased linearly with latitude ($r = -0.94$, $P < 0.001$). Occasionally, ring width was negatively influenced by warm and/or dry summers (July–August) in the year before tree-ring formation. Growth was also sensitive to out-of-season temperature (mainly previous October, positively) and precipitation (current January–February, negatively), albeit with $|r| < 0.3$. The importance of these variables was limited to particular site-species combinations (Fig. A.4) and, thus, we focused on the current summer temperature response as a common climatic driver across the network in subsequent analyses.

In accordance with the site-level results, landscape-level aggregated TRW_i chronologies also showed significant positive associations with June–July temperature for the period 1911–1990, and growth sensitivity to summer temperature was noticeably stronger for

PF compared with nPF (Fig. A.5). These patterns remained unaltered following the standardization of climate records and removal of autocorrelation (Fig. A.5), so we used ‘raw’ temperature series for further climate analyses. Similar results were obtained across genera, with the strongest (positive) associations between aggregated chronologies and June–July temperature found for *Larix*, followed by *Picea* and *Pinus* (not shown).

3.6. Changes in tree growth responsiveness to summer temperature

The latitudinal dependence of growth sensitivity to summer temperature decreased in the period 1960–1990 in comparison with the preceding period (Fig. 4a,b). Similar changes in cold-limited growth being dependent on mean summer temperature were also observed (Fig. 4c,d). The number of sites with a significant growth-temperature relationship declined from 57% to 30%. Such a loss of temperature sensitivity was particularly relevant in nPF. While the association between growth and summer temperature gradually weakened after 1960 for PF, as shown by its aggregated chronology (Fig. 5a,c), it completely vanished for nPF (Fig. 5b,d). These results were essentially unrelated to potential ontogenic effects that could have partially driven the observed tree responses to climate (Fig. A.6). At the genus level, *Larix* displayed a pronounced decrease in growth sensitivity to summer temperature, but *Picea* and *Pinus* became insensitive to summer temperature after 1960 (Fig. 6).

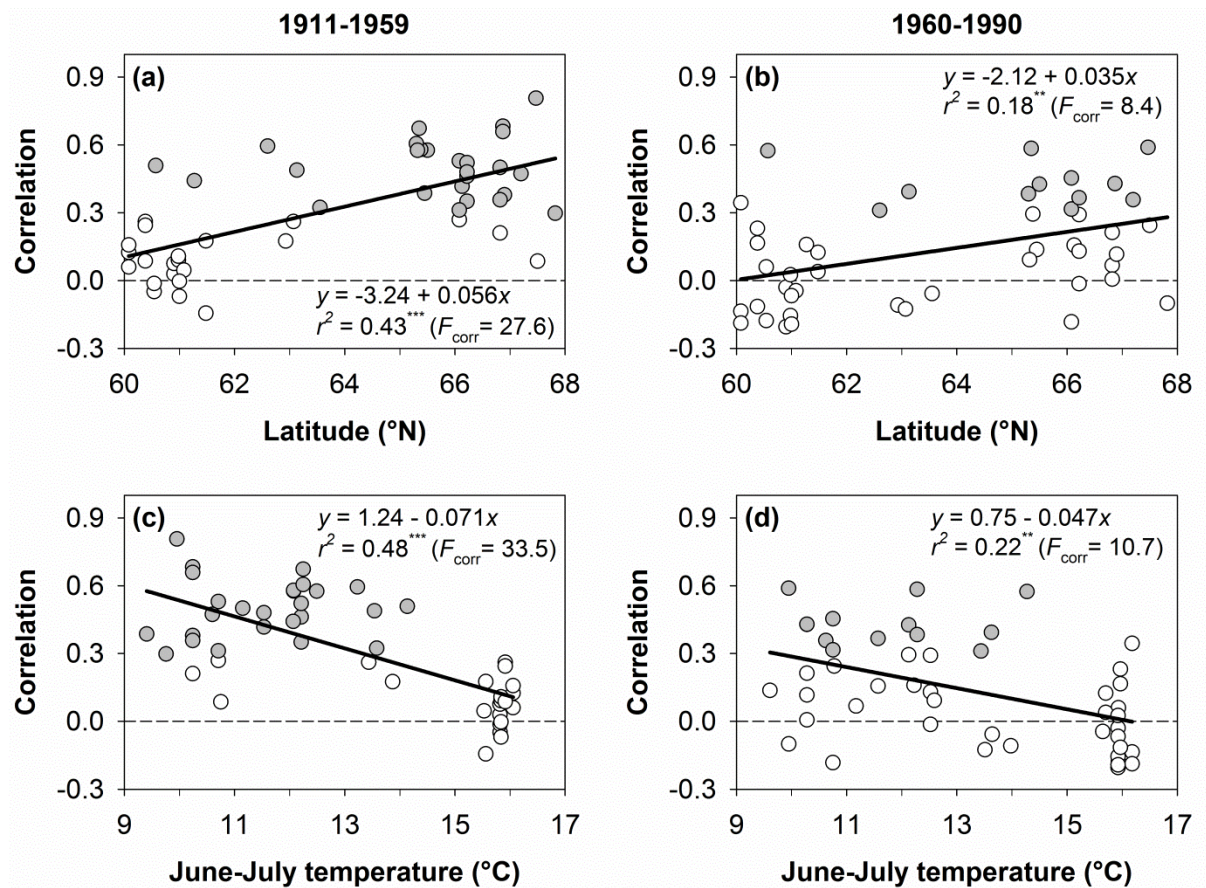
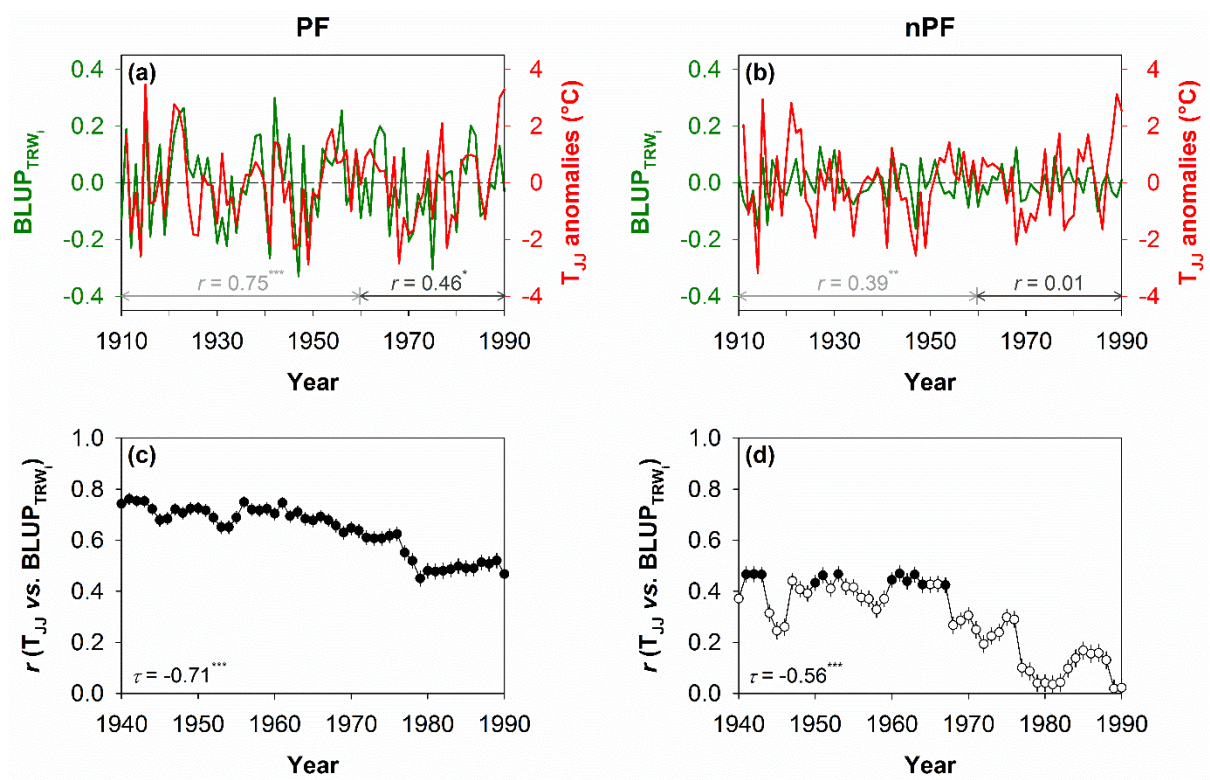


Figure 4 (2 column fitting)

Figure 4. Relaxation of latitudinal (a,b) and temperature (c,d) responsiveness of indexed tree-ring chronologies (TRW_i) to summer temperature for the two halves of the study period: 1911–1959 (*left panels*) and 1960–1990 (*right panels*). Growth–climate associations are calculated based on bootstrapped correlations between summer (June–July) temperature and site-level TRW_i. The climate data are obtained from high-resolution (0.5° × 0.5°) CRU TS4.01 dataset (Harris et al., 2014) at a site level. Filled circles correspond to significant correlation coefficients ($P < 0.05$). Significant linear trends ($^{**}P < 0.01$; $^{***}P < 0.001$) across the latitudinal (or temperature) gradient are depicted as black lines after spatial autocorrelation correction using a spherical semivariogram describing the degree of spatial dependence (F_{corr}).



554

555 **Figure 5 (online colour only) (1.5 column fitting)**

556 **Figure 5.** Temporal variability in growth–climate relationships across landscape types for the
557 period 1911–1990. (a,b) Aggregated (master) chronologies (green lines) and summer (June–
558 July) temperature (T_{JJ}) anomalies (red lines) over time. The aggregated chronologies were
559 derived as best linear unbiased predictors of tree-ring width indices ($BLUP_{TRWi}$) estimated
560 from the best variance-covariance model for the study period (i.e., unstructured model) using
561 a landscape classification as grouping criterion (i.e., permafrost [PF] or non-permafrost
562 [nPF]). Correlations (r) between these two series are provided for the consecutive periods:
563 1911–1959 and 1960–1990. (c,d) Bootstrapped moving correlation analyses (r -values)
564 between regional tree-ring width indices ($BLUP_{TRWi}$) and June–July temperature (T_{JJ}) for
565 successive 30-year segments lagged by one year. Significant correlations are depicted as
566 filled circles ($P < 0.05$). The standard errors of the estimates are shown as error bars. Years
567 displayed on the x -axes correspond to the last year of 30-year moving intervals. Temporal

changes in growth–climate associations are characterised by Kendall’s τ . The asterisks after the r (τ) values indicate the level of significance: ** $P < 0.01$; *** $P < 0.001$.

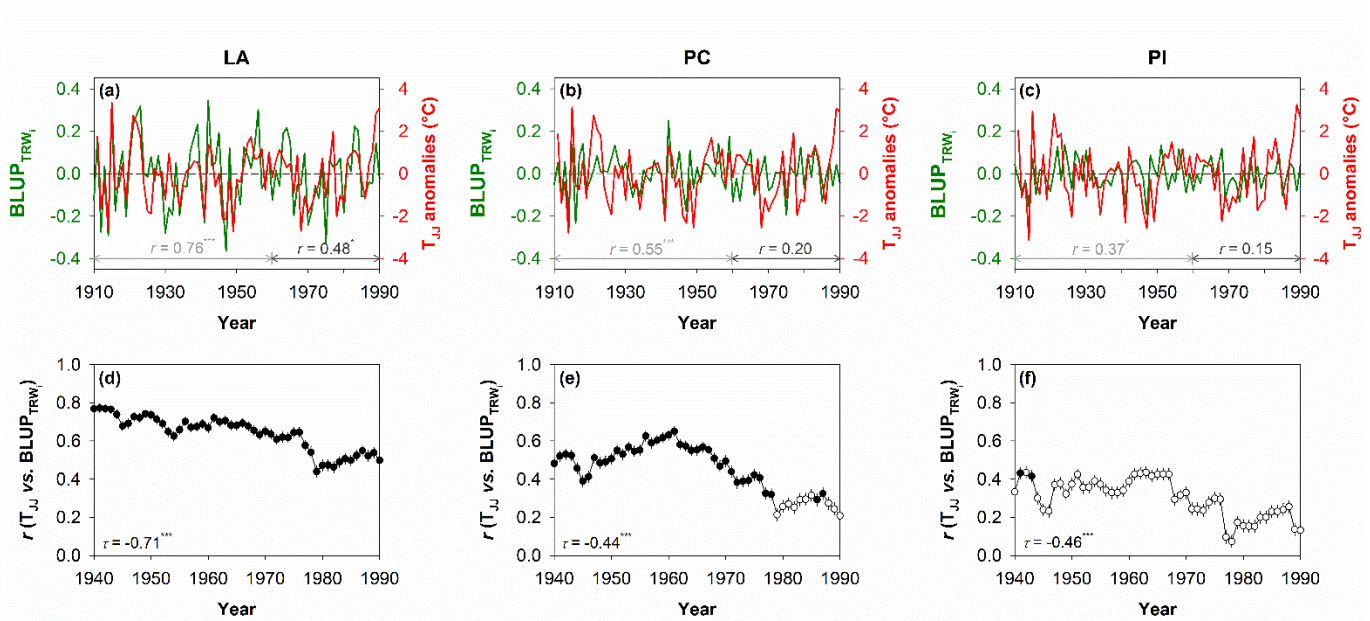


Figure 6 (online colour only) (2 column fitting)

Figure 6. Temporal variability in growth–climate relationships across genera for the period 1911–1990. (a,b,c) Aggregated (master) chronologies (green lines) and summer (June–July) temperature anomalies (red lines) over time. The aggregated chronologies were derived as best linear unbiased predictors of tree-ring indices (BLUP_{TRWi}) estimated from the best variance-covariance model for the study period (i.e., unstructured model) using a genus classification as grouping criterion (i.e., *Larix* [LA], *Picea* [PC] or *Pinus* [PI]). Correlations (r) between these two series are provided for the consecutive periods: 1911–1959 and 1960–1990. (d,e,f) Bootstrapped moving correlation analyses (r -values) between regional tree-ring indices (BLUP_{TRWi}) and June–July temperature (T_{JJ}) for successive 30-year segments lagged by one year. Significant correlations are depicted as filled circles ($P < 0.05$). The standard errors of the estimates are shown as error bars. Years displayed on the x -axes correspond to the last year of 30-year moving intervals. Temporal changes in growth–climate associations

are characterized by Kendall's τ . The asterisks after the r (τ) values indicate the level of significance: * $P < 0.05$; ** $P < 0.01$; *** $P < 0.001$.

3.7. Cointegration analysis

The results of the unit root tests, $I(1)$, for \hat{a}_{Ct} and r_t are shown in Table A.3. Both variables revealed non-stationarity at the landscape and genus level as indicated by augmented Dickey-Fuller (ADF) tests. The variables became stationary after performing a unit root test in the first difference (results not shown). This outcome led to evaluation of the association between spatial synchrony and temperature-limited growth through a cointegration test (Table 1). The results rejected the null hypothesis of no integration, suggesting the presence of long-run equilibrium between \hat{a}_{Ct} and r_t that are $I(1)$, regardless of landscape type and genus. The long-term trend of a relaxation of cold-limited growth on synchrony is shown in Table 1. Overall, lower sensitive growth to summer temperature reduced spatial synchrony, although PF showed non-significant long-run estimation for the whole study period.

For nPF, the long-run effect was modest but significant (0.05-decrease in synchrony for unit change in correlation between summer temperature and growth). For PF, the long-run estimation reached significance after the break point in synchrony trend detected in 1959 ($b = 0.20$). At the genus level, significant or marginally significant long-run effects ranged from 0.07 (*Pinus*) to 0.19 (*Picea*). K-M records extending until 2013 also showed a significant long-run effect (Table 1).

The cointegration test also revealed that the short-run impacts (α_2) of a relaxation of cold-limited growth on synchrony were larger in magnitude than long-run effects (b) (Table 1). In addition, short-run effects were over fourfold larger in PF than in nPF. For example, a

611 (extreme) drop from 1 to 0 in growth-summer temperature relationship between two
612 consecutive years would force synchrony to suddenly decrease by 0.31 (in PF) or 0.07 (in
613 PF). Long- and short-run effects tended to equalize for PF after the 1959 break point in
614 synchrony. Furthermore, the long-run effect exceeded that of short-run for the updated (post-
615 1990) K-M records, reversing the 20th-century trend. At the genus level, short-run dynamics
616 ranged from 0.16 (*Pinus*) to 0.32 (*Larix*), and long- and short-run effects were of about the
617 same magnitude for *Picea*. Finally, the lagged correlation terms (α_3) were negative and
618 significant. This implied that after a disturbance decreasing cold-limited growth (i.e., a year
619 having unusually high temperatures) and, hence, spatial synchrony, the synchrony variable
620 reverted to equilibrium. For example, a coefficient of -0.096 for PF denoted that it would
621 take about 10 years ($1/0.096$) for synchrony to return to pre-disturbance values following a
622 strong decoupling between growth and temperature (or 10% of this disequilibrium is
623 corrected in one year). In comparison, the period needed to return to equilibrium following
624 decoupling was smaller in nPF (about 3 years), approximately constant across genera (4–5
625 years), and about 4 years for K-M.

626 **Table 1.** Output of the cointegration analysis for spatial synchrony (\hat{a}_C) and simple correlation (r) between aggregated tree-ring chronologies
627 (BLUPs) at the landscape type or genus level and summer (June–July) temperature. Augmented Dickey-Fuller τ statistics (ADF test) are
628 presented evaluating the null hypothesis of series unit root, $I(1)$, for residuals from the cointegrating regression models. Model parameters (see
629 subsection 2.7) and goodness-of-fit (r^2) for error correction models (denoting short-term [annual] dynamics) and cointegrating regression models
630 (denoting long-run [decadal] equilibrium) are shown. Changes in both variables (\hat{a}_C and r) are characterized for successive 30-year segments
631 lagged by one year for the period 1911–1990.

	Cointegration evaluation (ADF test)		Error correction model (short-term dynamics)				Cointegration regression model (long-term equilibrium)		
	τ	Prob.	α_2	α_3	r^2	Prob.	b	r^2	Prob.
<i>Landscape</i>									
PF	−2.23	0.026	0.312 [0.061]	−0.096 [0.064]	0.405	<0.001	0.018 [0.039]	0.004	0.650
PF _{>1959} ¹	−3.56	<0.001	0.272 [0.078]	−0.109 [0.106]	0.444	<0.001	0.197 [0.028]	0.623	<0.001
nPF	−2.67	0.009	0.069 [0.029]	−0.319 [0.110]	0.246	0.001	0.048 [0.016]	0.154	0.005
<i>Genus</i>									
<i>Larix</i>	−2.88	0.005	0.321 [0.064]	−0.250 [0.093]	0.417	<0.001	0.127 [0.032]	0.244	<0.001
<i>Picea</i>	−2.37	0.019	0.198 [0.077]	−0.203 [0.090]	0.241	0.002	0.191 [0.039]	0.328	<0.001
<i>Pinus</i>	−2.27	0.024	0.158 [0.043]	−0.213 [0.087]	0.328	<0.001	0.073 [0.040]	0.063	0.075
<i>Khanty-Mansiysk</i>									
K-M ²	−2.62	0.009	0.032 [0.033]	−0.241 [0.068]	0.153	0.003	0.096 [0.021]	0.219	<0.001

¹ Calculated over the period 1960–1990

² Calculated over the period 1911–2013

632

4. Discussion

4.1. Regional tree-growth coherence and climate responses

The temporal coherence in tree growth among stands differed considerably across boreal transcontinental Russia. Forests dwelling on permafrost showed a consistently greater (about two-fold) and geographically broader (up to 1,000 km) growth synchrony than non-permafrost forests. Furthermore, the extent of synchronous growth between non-permafrost forests declined exponentially, rather than linearly, up to inter-site distances of 500 km. Taxonomic differences in synchrony mimicked such a geographic pattern: the very cold-resistant *Larix sibirica* and, to a lesser extent, *Picea obovata* showed consistently higher synchrony compared with *Pinus* spp., mainly present at southern sites. Absence or presence of permafrost, rather than (mineral) soil type, is likely the main controlling factor differentiating ecosystem function in the area (Ping et al., 2015).

Enhanced temporal coherence among stands paralleled a northwards increase in sensitivity to summer temperature as a key driver of tree performance at the northern Russian timberline (Vaganov et al., 1999; Briffa et al., 2002; Wettstein et al., 2011; Hellmann et al., 2016; Tei and Sugimoto, 2018). Along a 800 km latitudinal gradient approaching 70°N, trees growing on permafrost were moderately to strongly limited by June–July temperatures, with substantially weaker temperature dependence of trees growing in the middle taiga (<65°N). Increasing cold limitation northwards was corroborated by a trend of decreasing tree-ring width in the region. Admittedly, the relevance of cold-temperature constraints for growth over permafrost was likely modulated by soil hydrothermal conditions (Körner and Hoch, 2006; Nikolaev et al., 2009). Intra-site growth coherence also increased northwards, differing markedly between permafrost and non-permafrost landscapes.

These spatial patterns suggest that increasingly complex combinations of abiotic factors and mechanistic drivers progressively influenced local tree growth below 65°N in the

transition zone between northern and middle taiga, hence decreasing spatial synchrony in tree-ring width signals. In particular, low or even absent responses to summer temperature were often accompanied by a positive reaction to summer precipitation, which is considered a typical indicator of water-stressed conifers, as reported for Eastern (Kagawa et al., 2003) or Central Siberia (Shestakova et al., 2017). Together with an extended vegetative period that is expected to result in miscellaneous growth responses to climate (Hellmann et al., 2016), a higher fire frequency in the middle taiga compared with northern zones (Sukhinin et al., 2004) also constitutes a probable contributor to the lower spatial synchrony observed among southern chronologies. Being intrinsically heterogeneous processes due to the spatial variability in fuel loads and topography, fires may cause populations to have asynchronous dynamics and, thus, reduce spatial agreement among them. Microsite variations and topography, as well as distance to water sources, are also prone to increasingly influencing tree growth responses southwards along the boreal biome (Düthorn et al., 2013; Kirilyanov et al., 2013; Linderholm et al., 2014). Disentangling soil and atmospheric effects on the carbon cycle is challenging (Ostle et al., 2009), and local factors are difficult to integrate when examining the interactions between physical and biological processes in boreal ecosystems and at broad scales as in this study (Esper et al., 2010).

Latitudinally structured growth–climate associations likely overlapped with species-specific differences in physiology and adaptive characteristics, including fire tolerance (Schulze et al., 2012). The most temperature-sensitive stands were dominated by larch and spruce, reflecting the natural distribution of forest types in the region (Tchebakova et al., 1994). In contrast, fir and pine forests, which demonstrate overall weak temperature limitation, are prevalent in the middle taiga (Blanchet et al., 2017).

4.2. Widespread decreasing synchronous growth

Decreasing trends in synchrony observed in permafrost (from 1960 onwards) and non-permafrost sites (across the 20th century) indicated more dissimilar growth patterns as climate warmed. The declining trend in synchrony was also evident across genera and spatial scales, including the smaller K-M area with records extending until 2013. Between-landscape and between-genera synchrony steadily decreased as well, although coherent growth patterns ($\hat{a}_C \gg 0$) were still evident at the turn of this century. Altogether, these results suggest that tree performance in transcontinental Russia above 60°N is progressively being released from cold limitation as the fundamental driver of forest productivity in high-latitude ecosystems (Wettstein et al., 2011; St. George, 2014; Shestakova et al., 2018). Several lines of evidence point in this direction: first, a generalized weakening in site-level growth-climate associations after 1960; second, a robust temporal decline in the strength of growth-climate associations for the aggregated chronologies at the landscape and genus level; and finally, a decrease in short- and long-term dependences of synchrony on summer temperature over time as outlined by the cointegration analysis.

The two opening arguments point to a failure of ring-width records to follow high-frequency climate signals, a finding that is consistent with previous observations reporting divergence in year-to-year relationships between climate and tree rings in boreal forests (Briffa et al., 2002; D'Arrigo et al., 2009; Andreu-Hayles et al., 2011). As the climate warms, it is likely that non-synchronous endogenous disturbances (e.g., topography, nutrient availability, fire, permafrost melting and waterlogging, insect outbreaks) and species-specific imprints are acquiring relevance as factors controlling tree growth, reducing the effect of cold limitation regionally (Fajardo and McIntire, 2012; Ponocná et al., 2018). This warming-induced phenomenon was equally noticeable in permafrost and non-permafrost landscapes, although a complete loss of temperature sensitivity has gained recent strength at the

southernmost sites occupied by pine and spruce (below 65°N). Since our analysis focused on high-frequency instability, the results were not affected by trend distortions that could potentially occur if less flexible detrending methods had been applied (Melvin and Briffa, 2008). They are seemingly free of modern end standardization issues because the decrease in temperature sensitivity is consistently observed for the period of 1960–1990 across spatial domains (permafrost, non-permafrost) and for different temporal coverages, including updated (post-1990) series. Our results are in contrast with recent trends of increasing growth synchrony at other northern Eurasian regions (Briffa et al., 2008; Shestakova et al., 2016), hence indicating changing drivers of tree performance across boreal Eurasia that deserve careful examination. In this regard, the impact of boreal summer warming on growth patterns seems to have counteracted an increasing geographic consistency of temperatures, which instead could enhance synchrony (Fig. A.7). Interestingly, the lowest records of mean June–July temperature that were registered during the 1940s are in agreement with a peak of synchronous growth observed in permafrost sites in the mid-20th century, in agreement with the principle of limiting factors (Hughes et al., 1982).

The post-1960 (BAI-derived) growth release observed at permafrost sites disagrees with a potentially negative impact of increasing regional winter precipitation and consequent delayed snowmelt on productivity (i.e., the shortening of the growing season; Vaganov et al., 1999). A number of studies have shown a decrease in growth in boreal forests attributable to temperature-induced moisture stress, as revealed by a shift from predominantly positive correlations with temperature for the first half of the century to predominantly negative correlations after 1950 (e.g., Briffa et al., 1998; D'Arrigo et al., 2004). We could not detect such effect in our study sites. Instead, enhanced BAI in permafrost sites could be a consequence of greater meristem activity owing to warmer summer temperatures (Körner, 2015). Another potential explanation relates to the well-known existence of adaptation lags in

the response of boreal conifers to their native conditions, in particular with regard to their temperature optima. Indeed, boreal trees exposed to warmer than native conditions show considerably faster growth rates, as documented in provenance trials (e.g., Rehfeldt et al., 2002; Way and Oren, 2010). Anyhow, the observed BAI changes would require confirmation by using more extensive records such as those derived from inventory-type data, which could also shed light on potential shifts in competitive balance between conifer species (Lloyd et al., 2011).

4.3. Interpreting temperature effects on regional synchrony patterns

Tests for cointegration between synchrony and r -values for temperature response indicated the presence of a long-run relationship between these variables. The long-run coefficients, however, suggested a varying dependence of growth synchrony on the magnitude of cold limitation between permafrost and non-permafrost sites. Reduced growth sensitivity to temperature gradually decreased 20th-century coherence of tree growth across the permafrost-free middle taiga (including the K-M area). However, synchrony in the forest-tundra and northern taiga was negatively affected by a reduction of temperature response only after 1960, albeit at a *ca.* fourfold higher rate compared with the middle taiga. Although these effects were relatively modest, implying absolute decreases in spatial synchrony of *ca.* 0.1 in both landscapes, they were sufficiently relevant to be statistically sizable (considering that 20th-century \hat{a}_C was *ca.* 0.40 and 0.20 for permafrost and non-permafrost, respectively). At the northernmost sites, a weakening of temperature correlation decreasing spatial synchrony after 1960 suggests a temperature threshold for growth release from cold limitation of *ca.* 12°C in June–July (Moser et al., 2009). Temperatures exceeding critical thresholds enable an earlier and more intense cambial activity (e.g., Rossi et al., 2008), especially on trees growing on permafrost ground (Körner and Hoch, 2006), enhancing wood

formation but also exposing trees to other (local) factors influencing growth. These results reinforce the primary importance of June–July temperature variability in determining regional tree growth coherence in cold-limited ecosystems (Shestakova et al., 2016; Ponocná et al., 2018).

Conversely, synchrony did not adjust immediately to the equilibrium value implied by the long-run effect of temperature-limited growth. Instead, it is interesting to note that the short-run impacts of growth dependence on high temperatures in decreasing synchrony were generally larger than its long-run effects. This implies that in the short term the impact of a relaxation of cold-limited growth on synchrony was high, but this effect diminished with time. Tree species are able to cope with short-term disturbances (e.g., unusually high temperatures) through phenotypic plasticity and thus modulate long-term growth responses to environmental changes. Our results show that these short-term responses varied among species, with *Larix* being more responsive, followed by *Picea* and *Pinus*. This is in line with the relative degree of growth dependence on summer temperature of each species, which further corroborates how growth synchrony is predominantly driven by this climate factor across boreal transcontinental Russia. In contrast, we found a reverse trend for updated tree-ring records collected in the Khanty-Mansiysk area, with long-run impacts exceeding short-run effects. This suggests that, in spite of the fact that tree growth in the area is only weakly affected by temperature fluctuations, large-scale patterns of common growth variability are much influenced by recent warming trends. A similar effect is also anticipated by a large warming impact on permafrost sites observed after 1960. Finally, the lagged error correction terms indicated that the restitution period to revert to equilibrium was fairly uniform across genera, with about 20–25% of disequilibrium corrected per year (i.e., 4–5 years needed to return to equilibrium). Interestingly, large differences were observed between landscape types, with permafrost sites taking three times longer to recover from a high temperature

shock in comparison with permafrost-free stands. This finding reinforces the strong control of permafrost on forest development through hydrological, thermal and biogeochemical processes (Baltzer et al., 2014; Prokushkin et al., 2018). Our approach is complementary to the analysis reported in D'Arrigo et al. (2004), in which cointegration techniques were applied to demonstrate a statistically meaningful long-term relationship between ring-width and summer temperatures. While the results of D'Arrigo et al. (2004) supported a recent shift in the local response to temperature at elevational treeline in northwestern Canada, our study reports on the underlying processes of synchrony changes in forest growth that are indicative of a widespread contemporary impact of climate warming on boreal ecosystems.

4.4. Conclusions

Our results provide insights on the ways in which climate change impacts on boreal forests can be traced back through the interpretation of synchrony patterns of tree-ring networks. Unlike other studies in boreal (Briffa et al., 2008; Shestakova et al., 2016) and temperate ecosystems (Black et al., 2017), we report a decreasing trend in spatial synchrony of tree growth over the 20th century around the Ural Mountains. This phenomenon was consistent across landscape types (permafrost and non-permafrost zones) and genera (*Larix*, *Picea* and *Pinus*), and was accompanied by a positive warming effect on radial growth above 65°N. Importantly, our results reveal that changes in synchrony patterns were consistently linked to growth release from cold limitation concurrent with regional climate warming. We found that non-permafrost forest growth dynamics was progressively influenced by a loss of temperature sensitivity over the 20th century. This process started in the 1960s in permafrost sites, albeit at a rate several-fold higher, which resulted in comparable absolute decreases in spatial synchrony among landscape types by the end of the 20th century. Other global factors such as increasing atmospheric CO₂ concentration, global dimming, permafrost melting or N

deposition could have also played a role in the observed synchrony trends for the area. A thorough attribution analysis is complex and beyond the scope of this study, but their effect as drivers of synchrony may be comparatively scant in boreal ecosystems (Shestakova et al. 2016). Altogether, our findings contribute to unravel the spatiotemporal complexity of warming-induced relaxation of cold constraints on tree growth in boreal Eurasia, and demonstrate significant changes in forest dynamics of high-latitude ecosystems already taking place since the mid-20th century.

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Appendix A

Appendix A contains supplementary data associated with this article.

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Appendix A

Table A.1. Geographical, climatic and dendrochronological characteristics of the sampling sites. For tree-ring chronologies derived from the International Tree-Ring Data Bank (ITRDB), the corresponding reference code is provided. Abbreviations: MAT, mean annual temperature; MST, mean summer (June–August) temperature; MAP, mean annual precipitation; MSP, mean summer (June–August) precipitation; MWP, mean winter (December–February) precipitation; *EPS*, Expressed Population Signal; *Rbar*, mean interseries correlation, TRW, tree-ring width. Mean climatic values and chronology statistics are calculated over the period 1911–1990. The variability of mean TRW values is expressed as standard deviation (SD).

Site	Code	ITRDB reference	Latitude (°N)	Longitude (°E)	Altitude (m a.s.l.)	MAT (°C)	MST (°C)	MAP (mm)	MSP (mm)	MWP (mm)	Nr trees (cores)	Time span	Median (min/max) age (years)	<i>EPS</i> > 0.85	<i>Rbar</i>	Mean TRW ± SD (mm)
<i>Larix sibirica</i> (LASI)																
1	LASI1	russ223	67°30'	70°00'	30	−7.6	9.2	369	140	60	50(50)	1580–2000	159 (102/415)	1710	0.61	0.74±0.27
2	LASI2	russ092	67°28'	76°46'	20	−8.5	9.3	430	150	79	14(27)	1585–1990	279 (66/406)	1710	0.66	0.33±0.14
3	LASI3	russ035	67°12'	69°49'	90	−7.3	9.6	384	147	63	12(23)	1782–1990	81 (66/196)	1816	0.58	0.56±0.27
4	LASI4	russ220	66°54'	65°35'	no data	−10.4	6.5	541	217	77	34(57)	1637–1990	171 (67/354)	1710	0.42	0.56±0.07
5	LASI5	russ021	66°52'	65°37'	250	−8.9	8.1	505	201	73	16(27)	1637–1990	158 (97/354)	1710	0.66	0.39±0.14
6	LASI6	russ224	66°49'	65°34'	190	−6.9	10.3	454	179	67	18(28)	1641–2001	293 (75/360)	1710	0.70	0.42±0.17
7	LASI7	russ225	66°49'	65°34'	190	−6.9	10.3	454	179	67	17(24)	1845–2006	114 (85/162)	1887	0.70	0.86±0.38
8	LASI8	russ064	66°13'	56°19'	65	−3.1	12.1	506	167	97	13(26)	1630–1990	201 (97/361)	1710	0.61	0.43±0.12
9	LASI9	russ101	66°13'	71°40'	80	−7.4	9.8	427	159	72	17(34)	1740–1990	146 (83/251)	1829	0.52	0.37±0.19
10	LASI10	russ122	66°04'	77°40'	50	−4.4	11.3	725	282	114	13(26)	1780–1990	135 (64/211)	1816	0.60	0.50±0.19

Site	Code	ITRDB reference	Latitude (°N)	Longitude (°E)	Altitude (m a.s.l.)	MAT (°C)	MST (°C)	MAP (mm)	MSP (mm)	MWP (mm)	Nr trees (cores)	Time span	Median (min/max) age (years)	<i>EPS</i> > 0.85	<i>Rbar</i>	Mean TRW ± SD (mm)
11	LASI11	russ082	66°04'	77°40'	30	-3.1	12.1	506	167	97	14(27)	1671–1990	139 (102/320)	1791	0.55	0.64±0.20
12	LASI12	russ123	65°27'	60°34'	400	-5.5	10.4	545	194	90	10(20)	1588–1990	337 (221/403)	1710	0.76	0.19±0.07
13	LASI13	russ084	65°22'	72°52'	100	-6.5	11	452	168	76	15(29)	1767–1990	190 (96/224)	1796	0.51	0.68±0.28
14	LASI14	russ180	65°19'	64°39'	30	-4.6	12.6	487	188	73	13(26)	1828–1994	137 (105/167)	1856	0.67	0.99±0.43
15	LASI15	russ159	63°04'	76°19'	170	-4.9	13.4	536	212	81	12(24)	1804–1994	165 (133/191)	1836	0.62	0.47±0.20
16	LASI16	K-M	61°29'	66°03'	77	-1.5	15.3	563	224	83	15(26)	1871–2013	103 (69/144)	1903	0.42	1.10±0.45
17	LASI17	russ117	60°22'	57°07'	140	0.6	15.6	690	232	134	14(28)	1730–1991	194 (133/262)	1782	0.50	0.87±0.36
<i>Picea obovata</i> (PCOB)																
1	PCOB1	russ237	67°49'	60°01'	75	-5.9	9.5	419	143	74	15(29)	1751–2000	161 (95/250)	1810	0.54	0.51±0.19
2	PCOB2	russ022	66°52'	65°37'	250	-8.9	8.1	505	201	73	18(32)	1663–1990	199 (67/328)	1761	0.34	0.34±0.08
3	PCOB3	russ034	66°49'	69°16'	90	-6.8	10.2	400	156	63	12(24)	1710–1990	195 (83/268)	1778	0.45	0.33±0.09
4	PCOB4	russ042	66°13'	56°19'	65	-3.1	12.1	506	167	97	12(24)	1784–1990	197 (151/207)	1816	0.35	0.51±0.14
5	PCOB5	russ032	66°07'	71°40'	80	-7.2	10	429	160	72	12(24)	1720–1990	131 (55/271)	1763	0.54	0.47±0.15
6	PCOB6	russ033	66°04'	77°40'	30	-7.3	11.3	478	171	83	13(26)	1752–1990	161 (81/234)	1811	0.51	0.61±0.15
7	PCOB7	russ037	65°30'	72°39'	100	-6.6	10.9	451	167	76	15(30)	1794–1990	178 (60/197)	1826	0.42	0.54±0.13
8	PCOB8	russ097	65°20'	69°31'	25	-5.6	11.9	462	181	73	18(34)	1601–1991	172 (84/391)	1710	0.44	0.62±0.10
9	PCOB9	russ177	63°07'	75°19'	150	-5.1	13.1	544	214	83	13(26)	1855–1994	116 (47/145)	1890	0.41	1.30±0.35
10	PCOB10	russ095	62°36'	58°47'	340	-3.2	12.6	679	247	117	15(29)	1616–1991	205 (126/376)	1787	0.50	0.78±0.24
11	PCOB11	russ120	61°16'	59°19'	670	-4.4	11.3	725	282	114	14(28)	1703–1993	218 (111/291)	1808	0.47	0.35±0.13
12	PCOB12	K-M	61°00'	69°02'	69	-1.6	15.6	550	220	80	10(15)	1858–2013	139 (65/157)	1909	0.41	1.42±0.47
13	PCOB13	K-M	60°54'	68°42'	33	-1.1	15.9	540	216	78	15(24)	1841–2013	118 (59/174)	1873	0.44	1.65±0.70
14	PCOB14	russ104	60°22'	57°07'	140	0.6	15.6	690	232	134	16(32)	1680–1991	211 (118/312)	1750	0.40	0.73±0.20
15	PCOB15	K-M	60°05'	69°27'	32	-0.9	15.9	524	215	74	14(22)	1854–2013	105 (85/161)	1888	0.35	2.32±0.90
<i>Pinus sylvestris</i> (PISY)																
1	PISY1	russ046	66°13'	56°19'	65	-3.1	12.1	506	167	97	14(24)	1694–1990	207 (153/297)	1726	0.45	0.46±0.16
2	PISY2	russ100	65°17'	69°40'	35	-5.6	11.7	464	181	73	13(26)	1674–1991	161 (78/317)	1710	0.39	0.56±0.22
3	PISY3	russ244	63°32'	69°10'	63	-3.9	13.5	530	208	81	30(30)	1588–2006	341 (192/415)	1710	0.33	0.41±0.08
4	PISY4	russ155	62°55'	76°22'	180	-4.8	13.6	536	213	81	13(26)	1726–1994	185 (146/269)	1796	0.52	0.46±0.10

Site	Code	ITRDB reference	Latitude (°N)	Longitude (°E)	Altitude (m a.s.l.)	MAT (°C)	MST (°C)	MAP (mm)	MSP (mm)	MWP (mm)	Nr trees (cores)	Time span	Median (min/max) age (years)	<i>EPS</i> > 0.85	<i>Rbar</i>	Mean TRW ± SD (mm)
5	PISY5	K-M	61°29'	66°03'	77	−1.5	15.3	563	224	83	15(21)	1900–2013	75 (61/115)	1922	0.43	2.06±0.60
6	PISY6	K-M	61°05'	69°29'	35	−1.6	15.5	543	218	79	14(21)	1910–2013	94 (75/105)	1921	0.35	1.98±1.05
7	PISY7	K-M	60°59'	69°01'	67	−1.3	15.8	544	217	79	15(23)	1931–2013	66 (55/84)	1945	0.33	2.60±1.37
8	PISY8	russ099	60°34'	59°32'	720	−1.0	14.4	590	244	84	13(26)	1612–1992	137 (90/378)	1710	0.45	0.81±0.24
9	PISY9	K-M	60°32'	68°25'	38	−0.9	15.9	535	216	76	20(36)	1827–2013	111 (70/188)	1858	0.40	1.37±0.44
10	PISY10	russ116	60°22'	57°07'	140	0.6	15.6	690	232	134	15(30)	1717–1991	160 (103/275)	1838	0.36	0.92±0.23
<i>Pinus sibirica</i> (PISI)																
1	PISI1	K-M	60°59'	69°01'	67	−1.3	15.8	544	217	79	10(16)	1788–2013	145 (72/227)	1855	0.39	2.01±0.82
2	PISI2	K-M	60°32'	68°25'	38	−0.9	15.9	535	216	76	15(24)	1852–2013	99 (78/163)	1893	0.35	1.80±0.36
3	PISI2	K-M	60°05'	69°27'	32	−0.9	15.9	524	215	74	15(23)	1855–2013	124 (53/160)	1870	0.38	2.03±0.41
<i>Abies sibirica</i> (ABSI)																
1	ABSI1	K-M	61°00'	69°02'	69	−1.6	15.6	550	220	80	12(16)	1870–2013	110 (75/145)	1893	0.33	1.54±0.41
2	ABSI2	K-M	60°54'	68°42'	33	−1.1	15.9	540	216	78	13(19)	1857–2013	102 (74/158)	1904	0.32	1.31±0.37
3	ABSI3	K-M	60°05'	69°27'	32	−0.9	15.9	524	215	74	10(13)	1916–2013	79 (71/99)	1941	0.28	2.49±0.66

Table A.2. Long-term changes in radial growth for old trees (>200 years) across landscape types and genera. Growth rates (assessed as basal area increment, BAI) for each site–genus combination were subjected to a linear mixed-effects model. The values are given as mean \pm SE (cm² year^{−1}) and *n* stands for the number of chronologies used. For each tree class, mean values in a row followed by the same letter are not significantly different based on Student’s *t*-test (*P* < 0.05). BAI values were log-transformed for analysis.

Group	1911–1959	1960–1990	<i>n</i>
<u>Region</u>			
PF	1.71 \pm 0.10 ^b	1.97 \pm 0.12 ^a	21
nPF	5.42 \pm 0.47 ^a	5.78 \pm 0.51 ^a	9
<u>Genus</u>			
<i>Larix</i>	1.86 \pm 0.15 ^b	2.44 \pm 0.21 ^a	13
<i>Picea</i>	1.90 \pm 0.18 ^a	2.05 \pm 0.20 ^a	10
<i>Pinus</i>	5.64 \pm 0.64 ^a	4.97 \pm 0.56 ^b	7

19 **Table A.3.** Output of independent unit root tests for spatial synchrony (\hat{a}_C) and simple correlations (r) between aggregated tree-ring chronologies
20 (TRW_i BLUPs) at landscape type or genus level and summer (June–July) temperature. The unit root tests allowed for *drift* only or *drift + trend*
21 in the time series depending on each particular group. The following statistics and associated probabilities are presented: the augmented Dickey-
22 Fuller (ADF) τ statistic and the normalized bias ρ statistic. Changes in both variables (\hat{a}_C and r) are characterised for successive 30-year
23 segments lagged by one year for the period 1911–1990.

24

Spatial synchrony						r (TRW _i – June–July temp.)				
		Normalised bias test		ADF's τ		Normalised bias test			ADF's τ	
	Type	ρ	Prob.	τ	Prob.	Type	ρ	Prob.	τ	Prob.
<u>Landscape</u>										
PF	drift	-11.14	0.084	-2.21	0.205	drift + trend	-10.15	0.383	-2.16	0.501
nPF	drift + trend	-18.37	0.063	-2.80	0.206	drift + trend	-15.43	0.128	-2.64	0.267
<u>Genus</u>										
<i>Larix</i>	drift + trend	-19.29	0.050	-2.85	0.187	drift + trend	-14.90	0.144	-2.61	0.277
<i>Picea</i>	drift + trend	-12.22	0.257	-2.28	0.438	drift + trend	-4.83	0.820	-1.50	0.816
<i>Pinus</i>	drift + trend	-14.30	0.165	-2.64	0.264	drift + trend	-20.08	0.041	-3.01	0.139
<u>Khanty-Mansiysk</u>										
K-M ¹	drift + trend	-11.81	0.316	-2.36	0.396	drift + trend	-11.42	0.316	-2.47	0.341

¹ Calculated over the period 1911–2013

25

Figure A.1. Flowchart showing the different steps followed to carry out the cointegration analysis applied to this work.

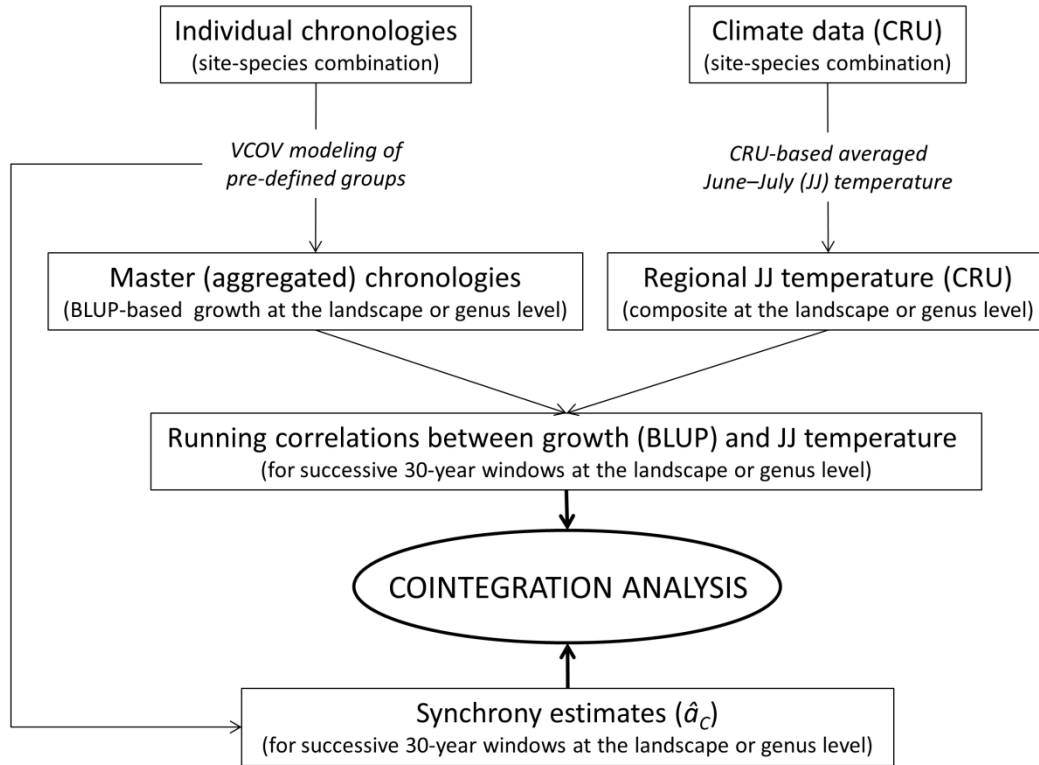


Figure A.2. Regional temporal trends in climate data for the study area for the period 1911–2013. Monthly long-term changes in **(a)** mean temperature and **(b)** precipitation derived from high-resolution ($0.5^\circ \times 0.5^\circ$) CRU TS4.01 dataset (Harris *et al.*, 2014). Bars represent slopes of linear regression **(b)** of monthly climate factors as a function of time. Filled bars indicate significant linear trends over time ($P < 0.05$). Temporal evolution of **(c)** June–July temperature and **(d)** cold-season precipitation (PF = October to April; nPF = November to January). The trends (red lines) are smoothed by LOESS fitting (span = 0.2).

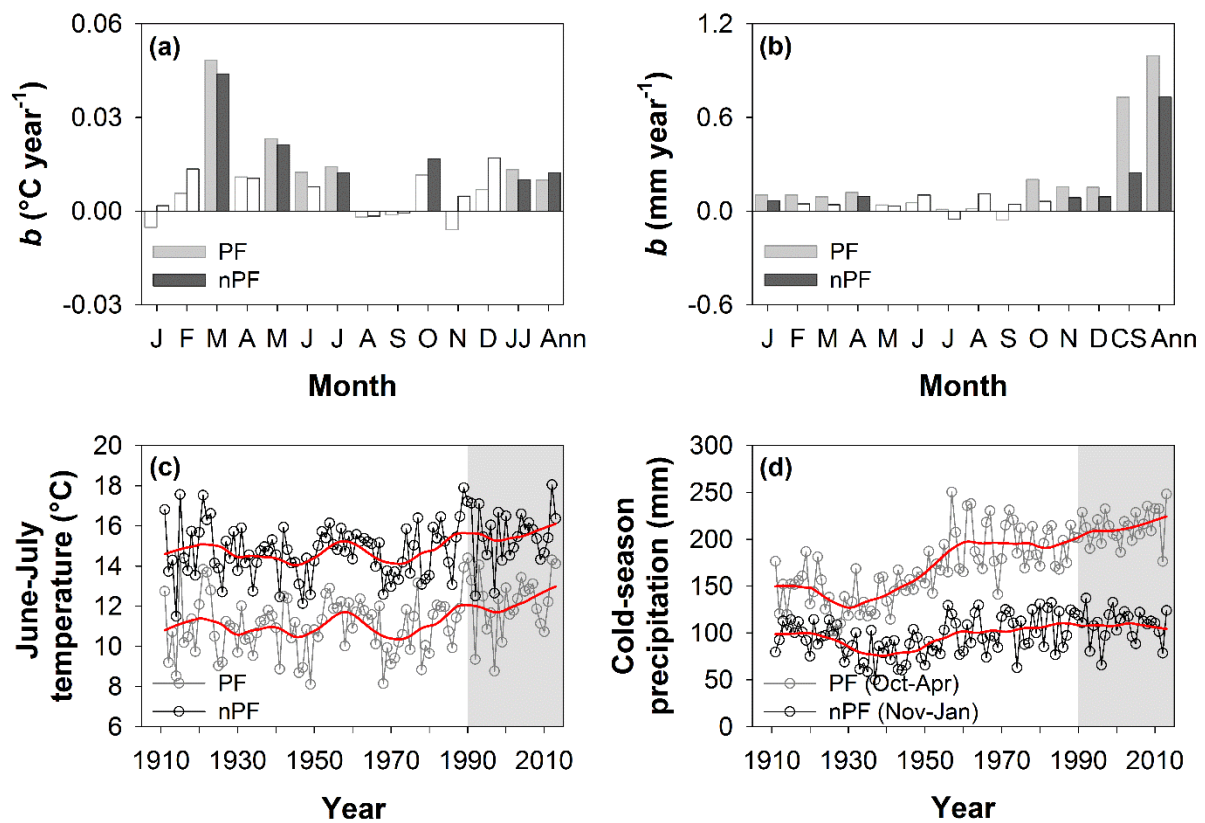


Figure A.3. Temporal changes in spatial synchrony (\hat{a}_C) at regional and genus levels for the set of updated Khanty-Mansiysk chronologies for the period 1911–2013. Changes in \hat{a}_C were characterised for successive 30-year segments lagged by one year. Significant trends over time are depicted as Kendall's τ corresponding to the whole period. Asterisks after the τ values indicate level of significance: *** $P < 0.001$. Abbreviations: K-M, Khanty-Mansiysk; AB, *Abies*; PC, *Picea*; PI, *Pinus*.

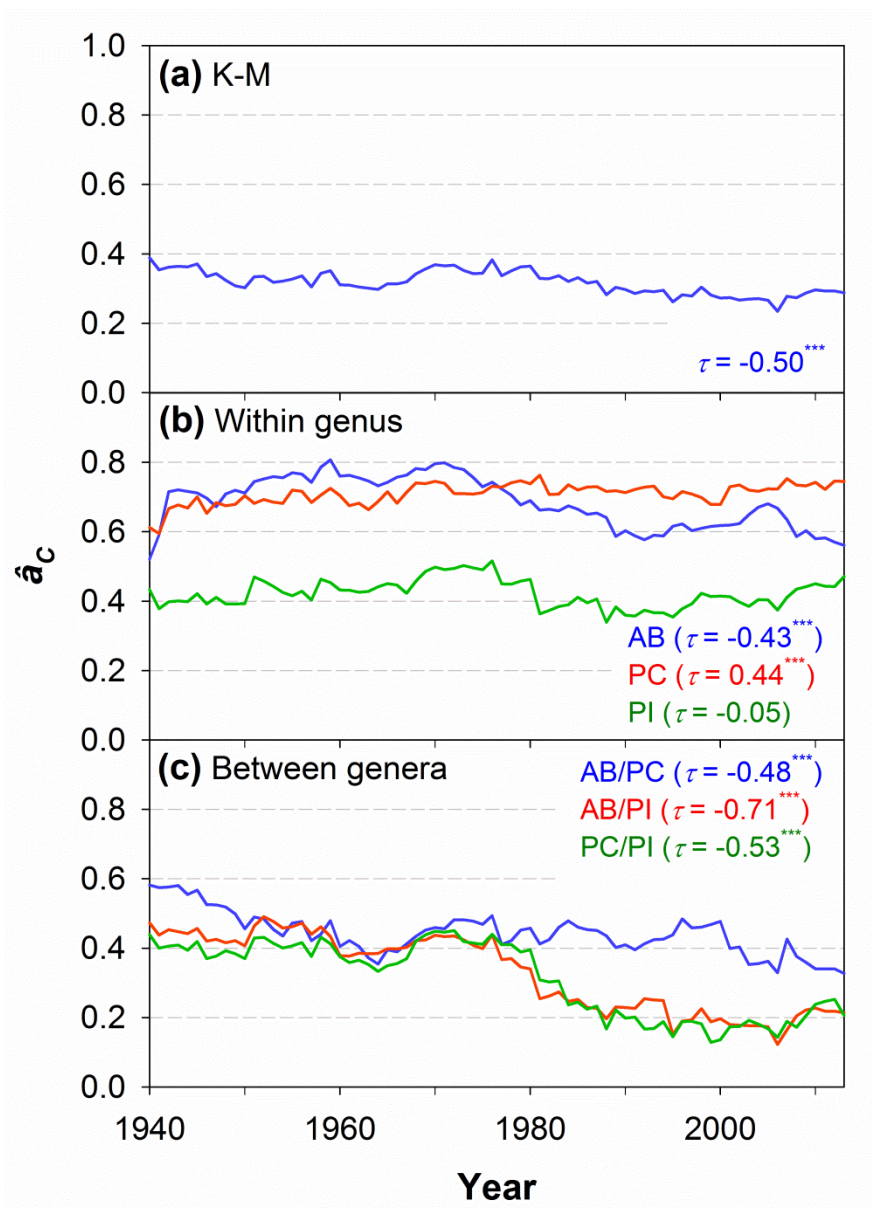
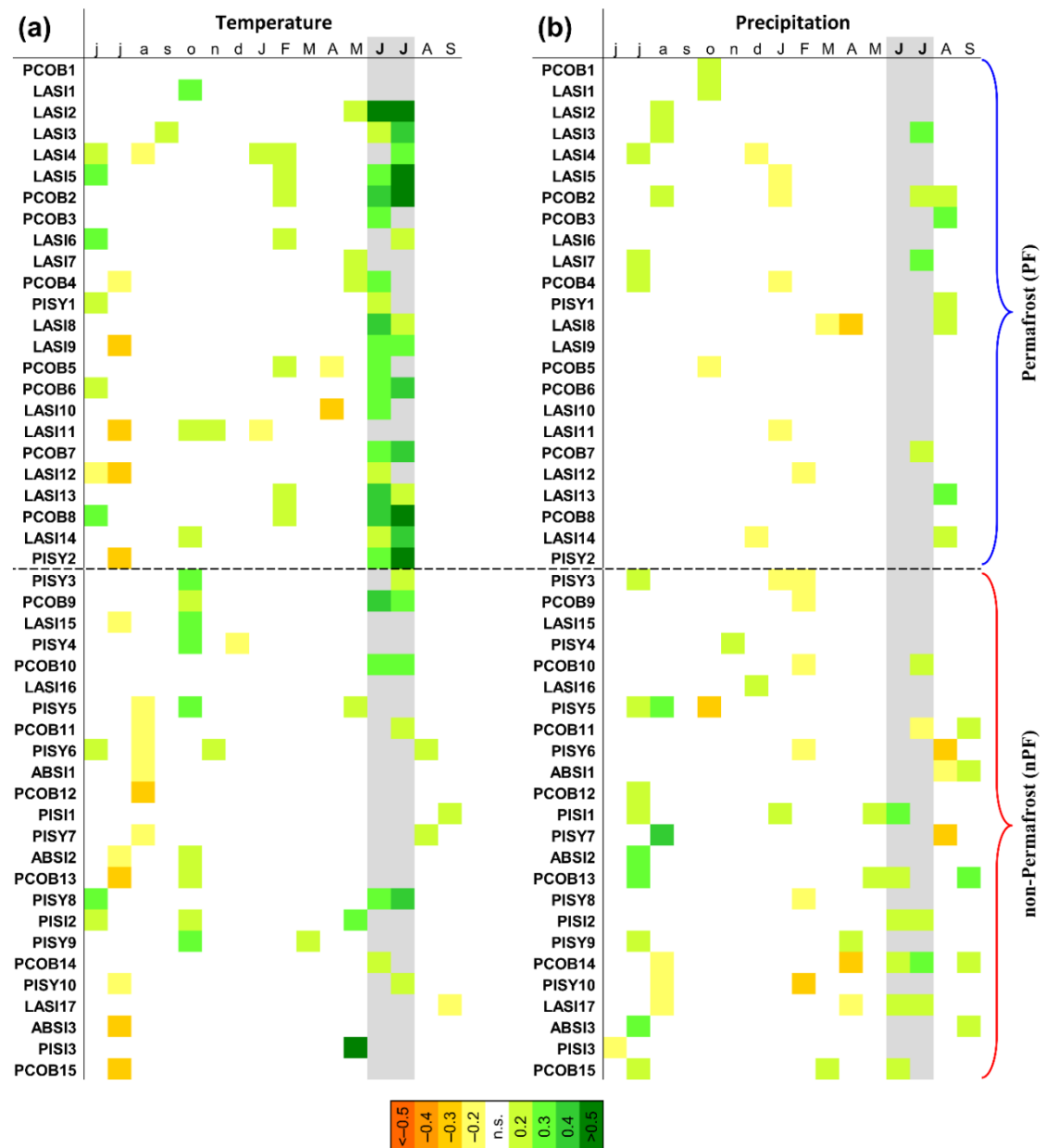
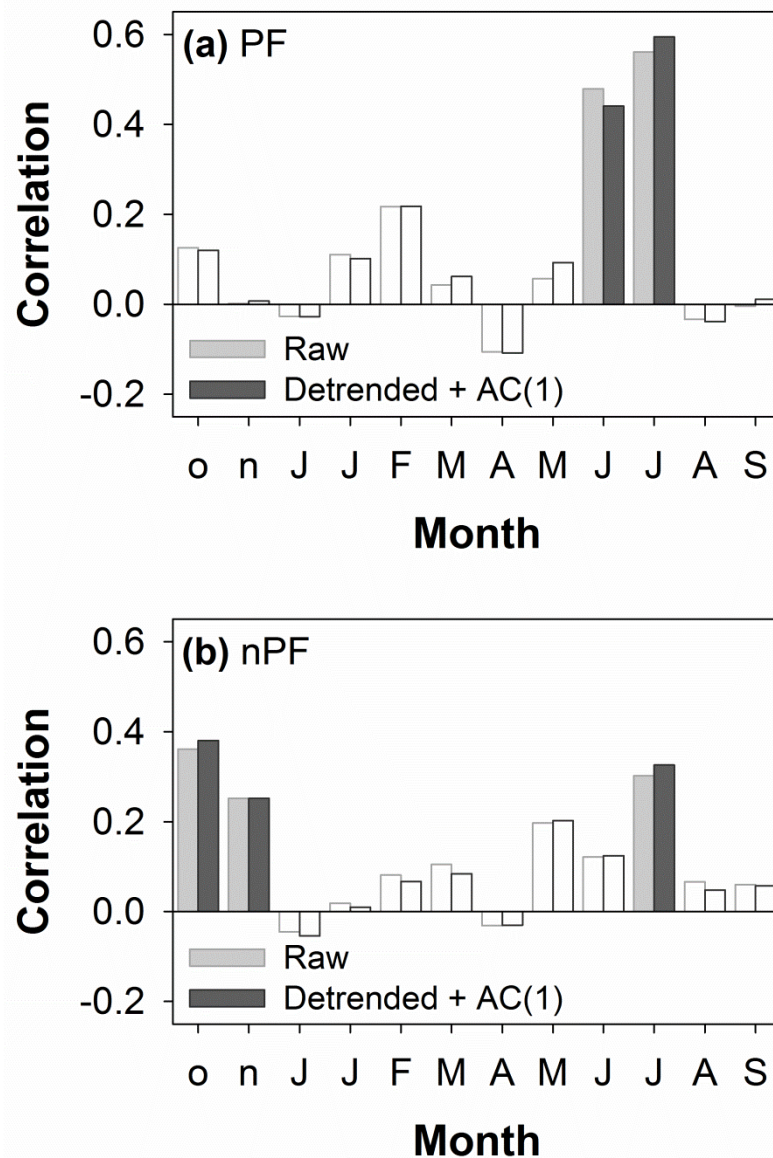


Figure A.4. Growth–climate associations at site level for the period 1911–1990. Tree responses to climate are based on bootstrapped correlations between individual indexed tree-ring chronologies (TRW_i) and (a) monthly mean temperature or (b) monthly precipitation. Green and orange colors denote positive and negative relationships, respectively. Only significant correlations ($P < 0.05$) are shown. Sites are sorted latitudinally, from north (top) to south (bottom). Lowercase and uppercase letters correspond to months of the years before and during tree-ring formation, respectively. Shaded area highlights summer (June–July) period of the current year.



58 **Figure A.5.** Growth response to temperature records for the period 1911–1990: (a)
59 permafrost (PF) and (b) non-permafrost (nPF). Tree responses to climate are based on
60 bootstrapped correlations between regional master tree-ring chronologies (BLUPs) and either
61 ‘raw’ (light grey) or residual climatic series (dark grey). The latter refers to temperature
62 records after removing linear trend (if present) and first-order autocorrelation. The climate
63 data are obtained from high-resolution ($0.5^\circ \times 0.5^\circ$) CRU TS4.01 dataset (Harris *et al.*, 2014).
64 Filled bars indicate significant correlations ($P < 0.05$). Lowercase and uppercase letters
65 correspond to months of the years before and during tree-ring formation, respectively.



66

Figure A.6. Bootstrapped moving correlation analyses (r -values) between regional tree-ring width indices ($BLUP_{TRW}$) and June–July temperature (T_{JJ}) for successive 30-year segments lagged by one year independently for young (<200 years) and old (>200 years) chronologies: (a) permafrost (PF), and (b) non-permafrost (nPF). Significant correlations are depicted as filled symbols ($P < 0.05$). The standard errors of the estimates are shown as error bars. Years displayed on the x -axes correspond to the last year of 30-year moving intervals.

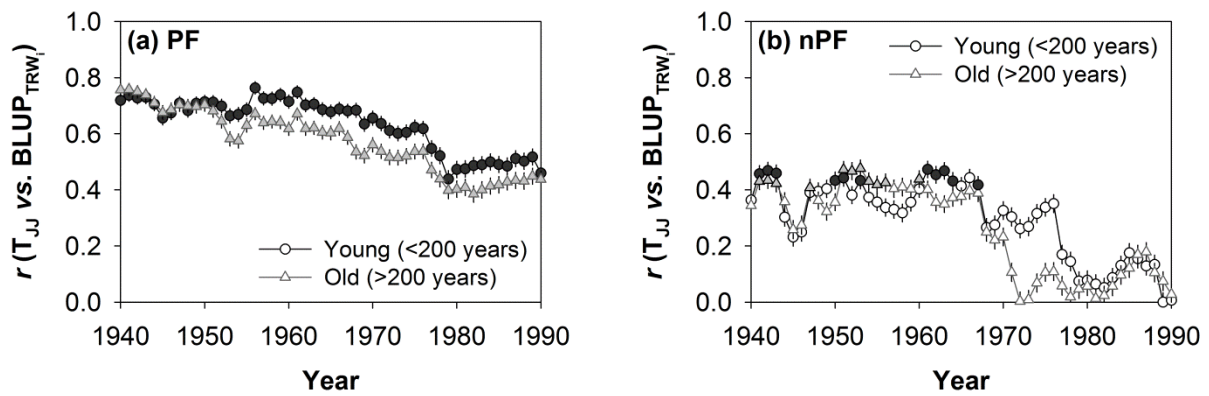


Figure A.7. Temporal changes in spatial synchrony (\hat{a}_C) of annual (blue lines) and summer (June–July; red lines) temperature records for the period 1911–2013. Synchrony estimates are calculated based on long-term local station data ($n = 7$). Changes in \hat{a}_C were characterised for successive 30-year segments lagged by one year. Significant trends over time are depicted as Kendall's τ corresponding to the whole period. Asterisks after the τ values indicate level of significance: *** $P < 0.001$.

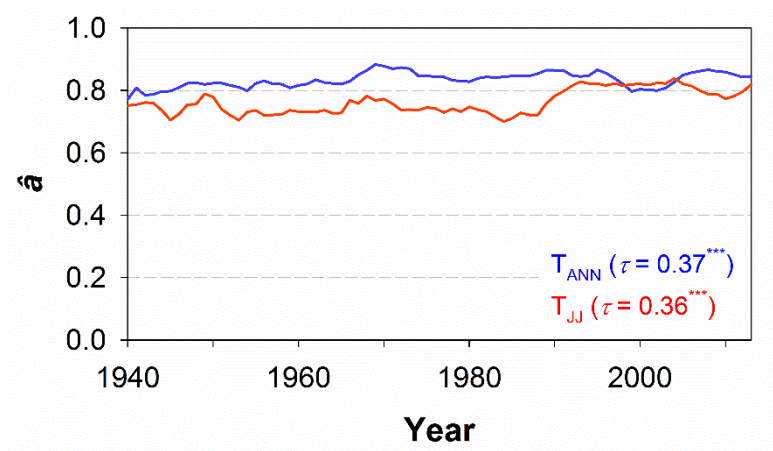


Figure 1
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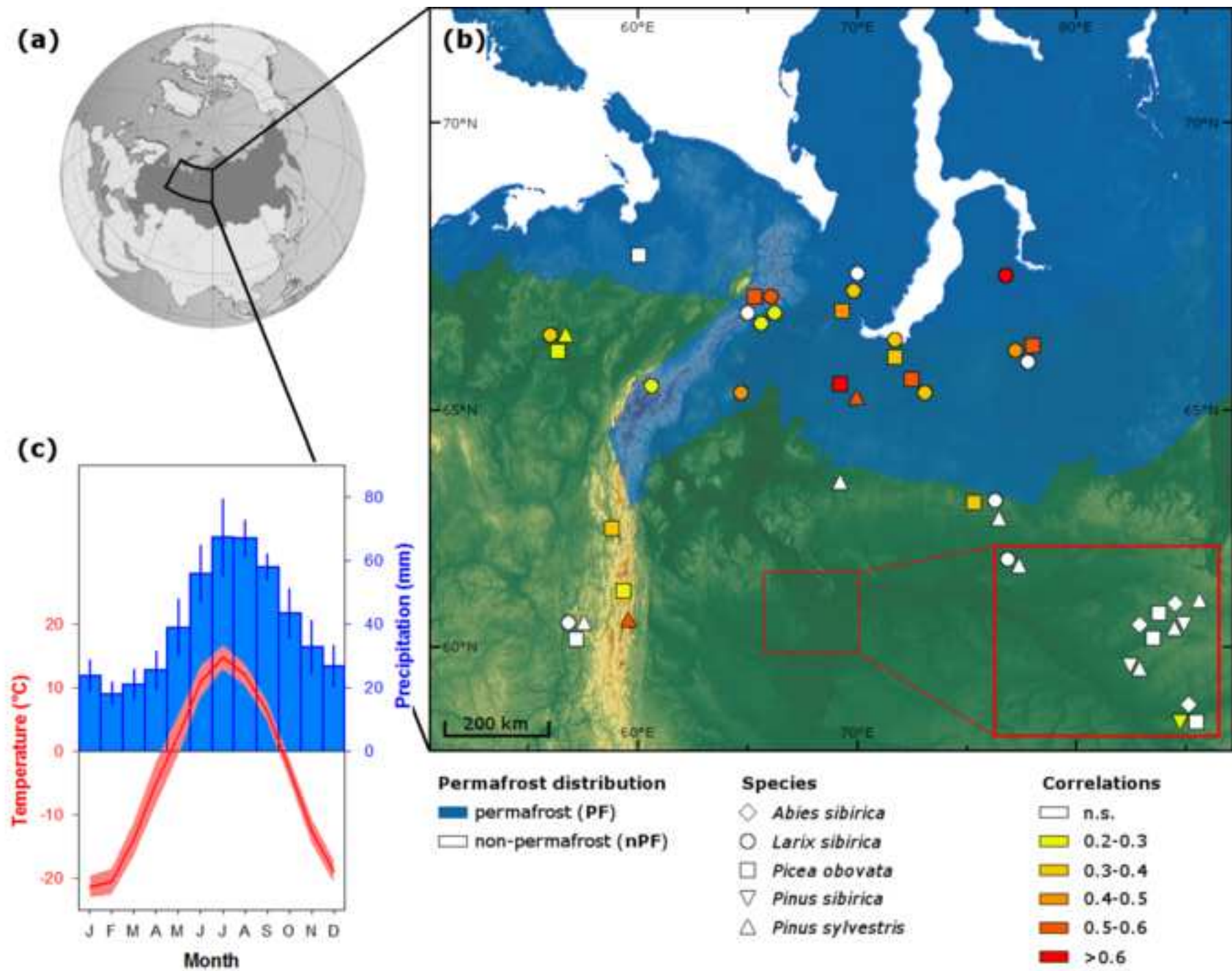


Figure 2
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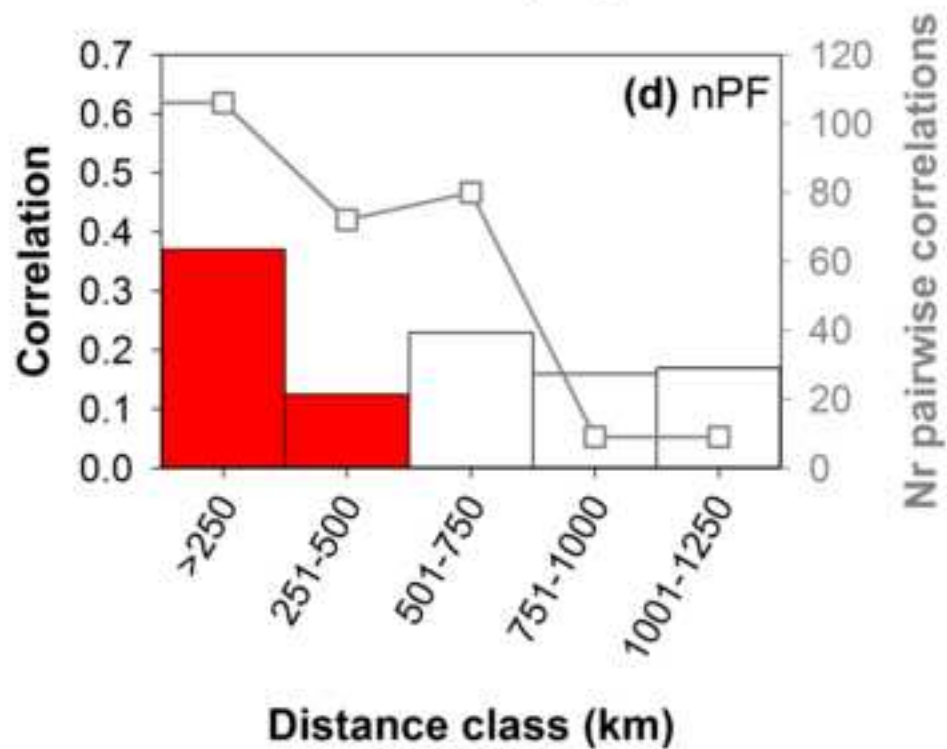
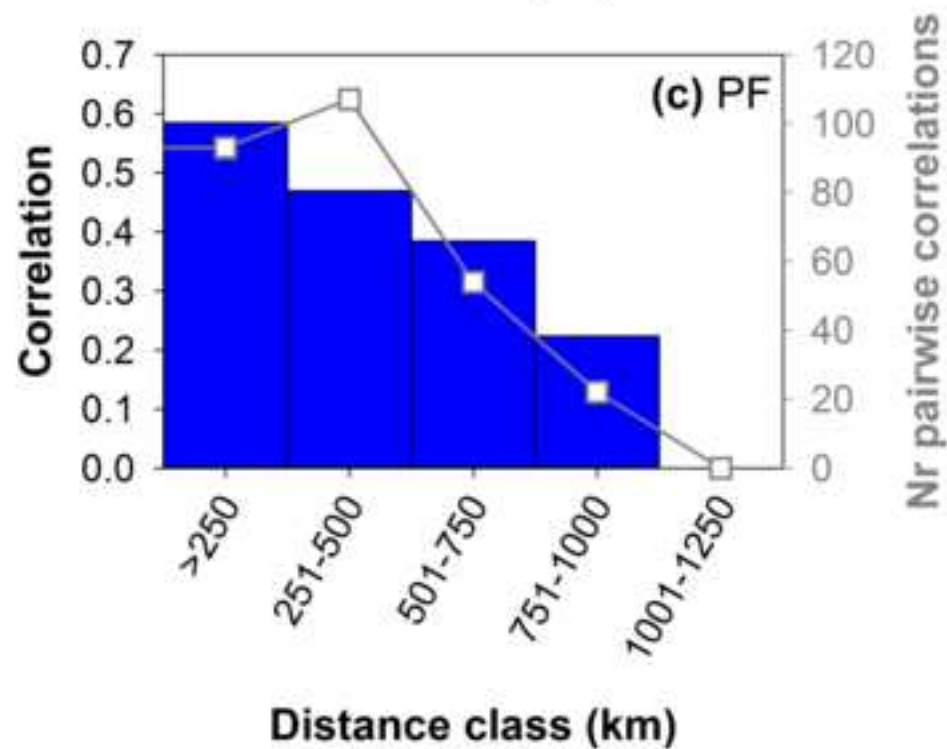
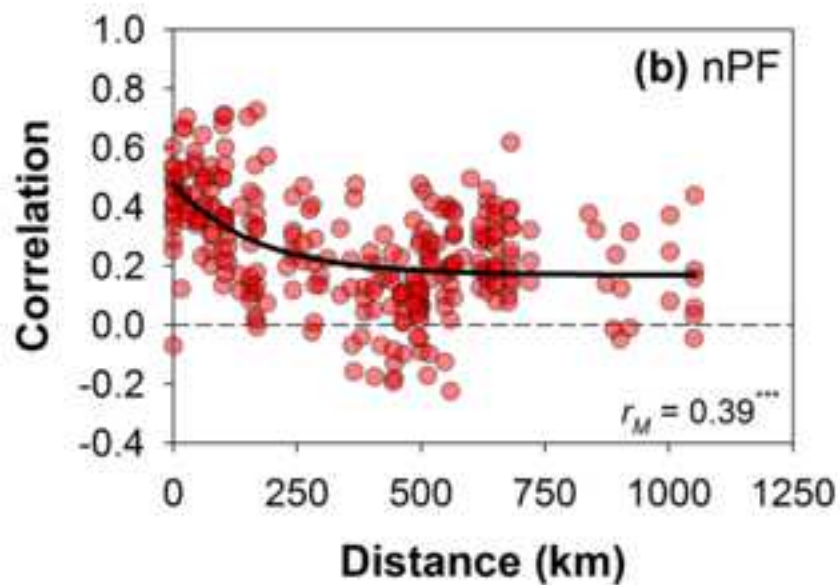
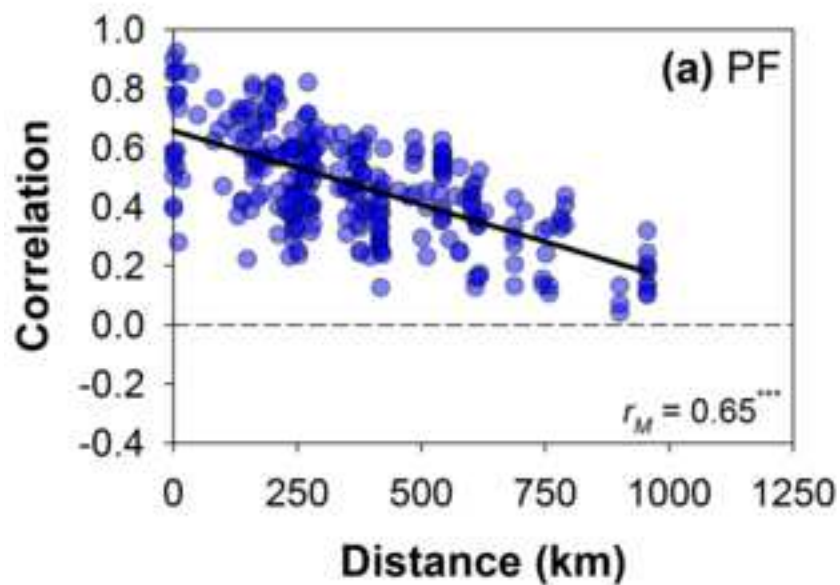


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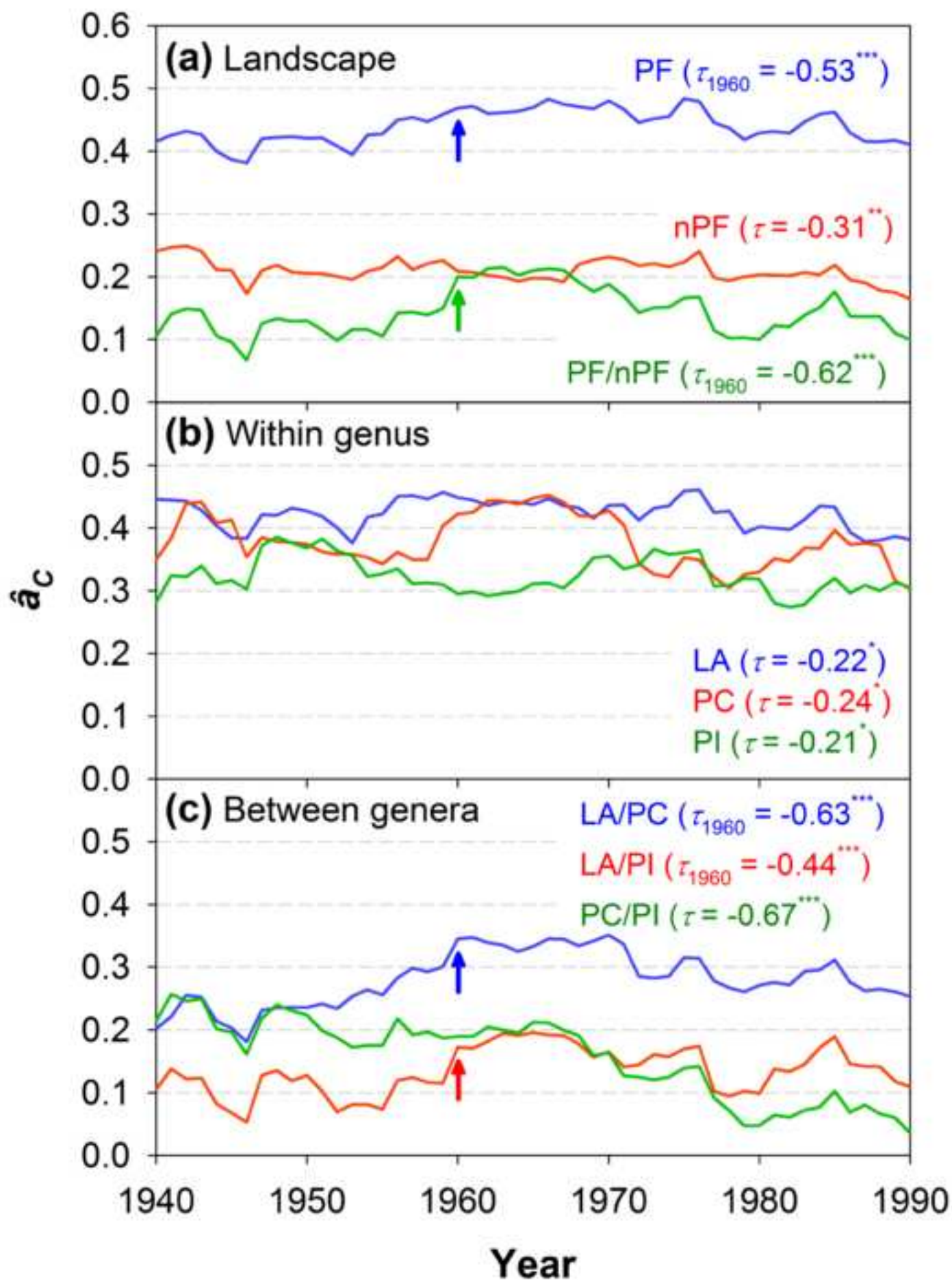


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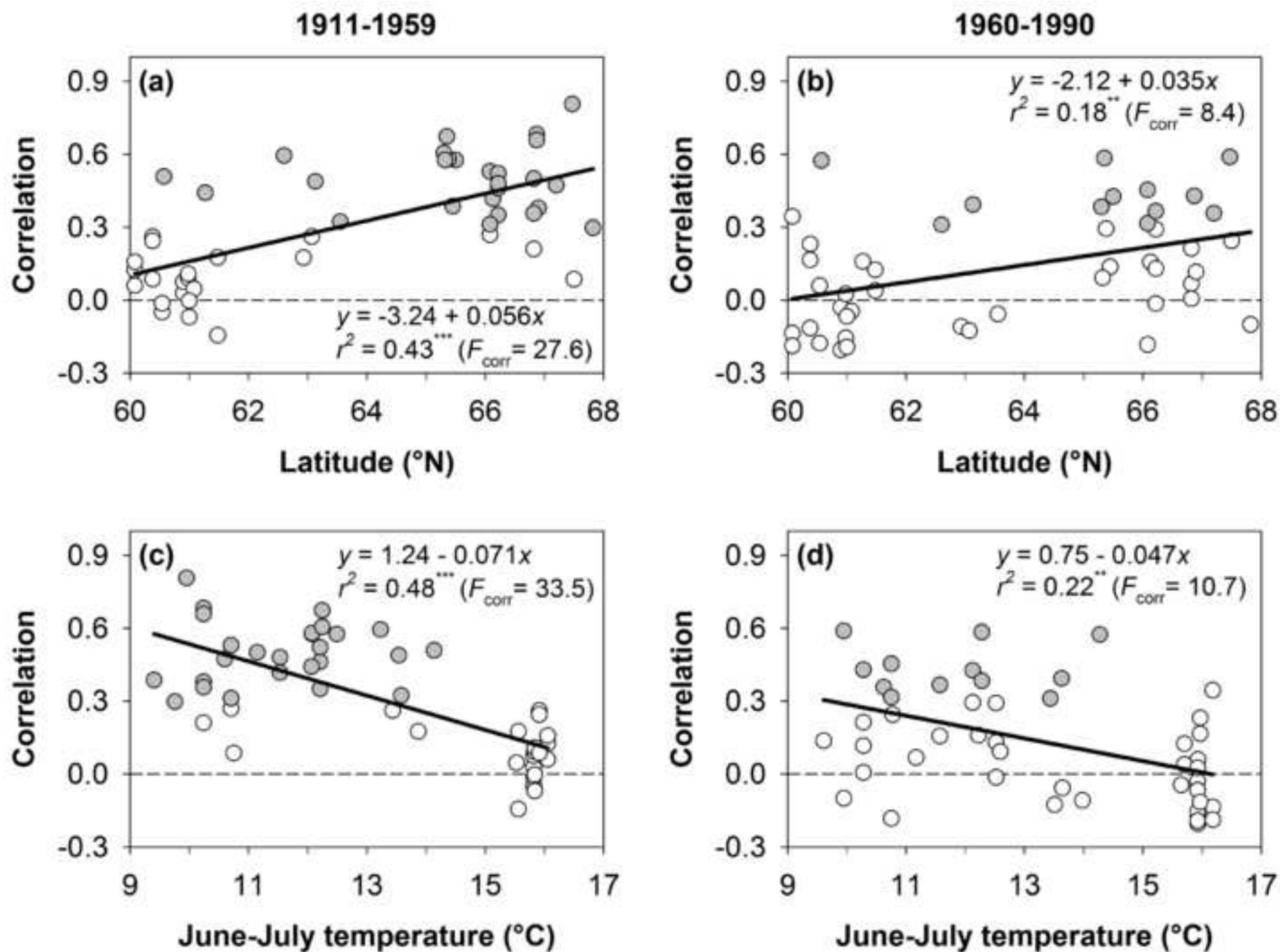


Figure 5
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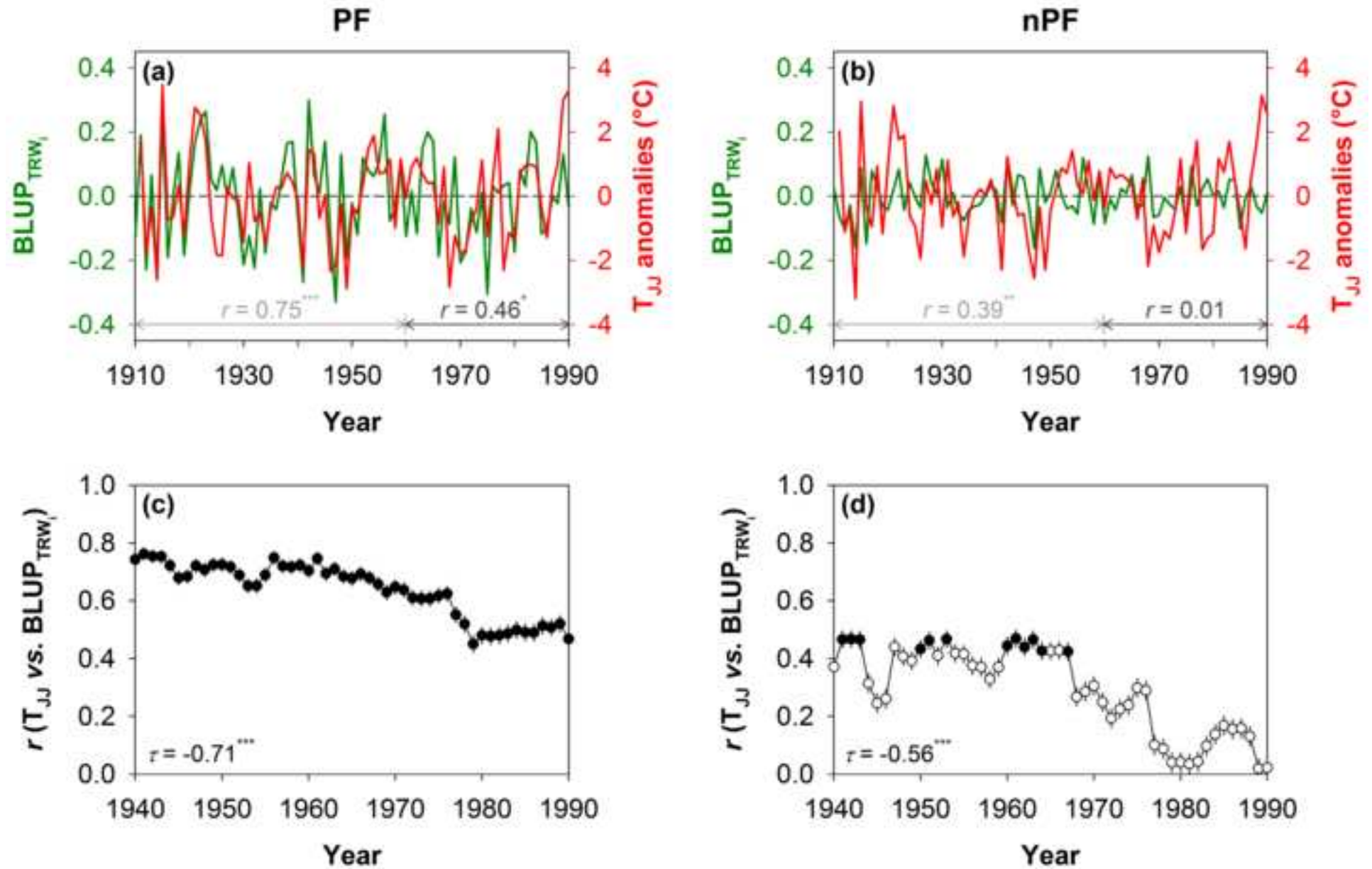


Figure 6
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